X-pand into the Future

e u r e x *information*

Date: Frankfurt, October 15, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Peter Reitz

Central Counterparty – CCP Circular 46/02

Contact: Functional Member Readiness: Tel. +49 (0)69-21 01-17 00

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 46/02 (English/Deutsch) Final Description Report Layouts and Raw Data (English/Deutsch) CCP User Guide (English/Deutsch)

Please find attached a copy of Central Counterparty Circular 46/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

Attached to the Circular are:

1. Final Description Report Layouts and Raw Data – describing the content and layout of reports and raw data files for the first release of CCP
2. CCP User Guide – describing the browser-based GUI of the first CCP release.

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CCP Circular 46/02

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators

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Central Counterparty - CCP October 08, 2002
Final Description Report Layouts and Raw Data
CCP User Guide

Dear Sir or Madam,

We are happy to provide you with the Final Description of the Report Layouts and Raw Data as well as the CCP User Guide today.

The **Final Description Report Layouts and Raw Data** describes the content of the CCP reports, raw data files and files for risk margin calculation in a final version for the first CCP release. Additionally, the document contains the description of the report layouts.

The **CCP User Guide** describes the browser based Graphical User Interface (GUI) of the first CCP release, via which the main functionality of the CCP, the Gross Delivery Management, may be accessed.

For any questions you may have, please do not hesitate to contact the CCP Change Management Team under:

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Yours faithfully
On behalf of the Management

Jens Hachmeister

Christian Ochsner

Enclosure



48 days to go

Start of CCP Simulation
on November 25, 2002

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
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Central Counterparty for Equities (CCP)

Final Description Report Layouts and Raw Data

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1 Introduction

The purpose of this document is to describe the content of the reports and raw data files in a final version for CCP Release 1.0. It provides also the description of each report layout in detail.

This layout description consists out of six chapters:

Chapter 1 Introduction

Chapter 2 General Layout of Reports, Raw Data and Risk Margin Calculation Files

Chapter 3 Overview of Reports, Raw Data and Risk Margin Calculation Files

Chapter 4 Reports

Chapter 5 Raw Data Files

Chapter 6 Risk Margin Calculation Files

This document combines as a final version the previous documents “Report Layout Description”, published on September 6th, 2002 and “File Interface Layouts – Preliminary Version”, published on June 24th, 2002.

2 General Layout of Reports, Raw Data and Risk Margin Calculation Files

2.1 General Layout of Reports

Each report is described by an overview, a table defining the individual fields and an example. First an overview is provided that consists out of the report name and code, the purpose, notes on format and notes on creation. The table shows the fields of the report and describes their content.

The report overview is provided according to the following format:

Report Name:

<Report Name>

Report Code:

<Report Code>

Purpose:

This section explains the purpose of the report and describes the content.

Notes on format:

This section contains the raw data filename for this report, if one is available. If no raw data is available, the section is not provided.

Notes on creation:

This section describes any restrictions on the availability of the report. It further describes, when the report is created (e.g. during end-of-day processing or intra-day).

The report fields are described in a table with the following format:

REF	FIELD NAME	DESCRIPTION
1	First field identifier	First field description
2	Second field identifier	Second field description

Every report header has the following structure:

- Heading
- Report name
- Member name
- Creation date (named: "AS OF DATE"; CCP business date for which the report was created; current business date for regular reports, requested business date for historical reports).
- Run date (current CCP business date).

Every page header has the following structure:

- Report ID
- Report name
- Page number
- Creation date
- Run date

2.2 General Layout of Raw Data Files

Records in raw reports can be of two types:

- Data records
- End of report records.

All data records start with the three characters “RAW”, followed by a set of common fields, followed in turn by a set of report specific fields.

End of report records start with the three characters “END” followed by the report ID code.

Report example:

Common fields:

RAW<report ID><report effective date><report processing date><environment number>

Report specific fields:

<report specific field><report specific field><report specific field><…

End of report:

END<report ID>

The environment number changes for the different types of reports. All “CC”-reports (e.g. report RPTCC011) belong to the Eurex environment and obtain therefore the Eurex environment numbers. All other reports (e.g. report RPTCA160) obtain the CCP environment numbers for production and simulation.

Environment	Eurex	CCP
Production environment	00	20
Simulation environment	01	21

2.3 General Layout of Risk Margin Calculation Files

Records in the files for risk margin calculation are provided only as “Data” records type. Each file for risk margin calculation contains fixed length records in ASCII data format. The last record in the file will not contain data, but will mark the end of the file and contain the number of data records.

3 Overview of Reports, Raw Data and Risk Margin Calculation Files

3.1 Abstract

A detailed description of the member connections can be found in the document "Final Technical Release Notes" published on September 6th, 2002.

3.2 Overview of Reports

The reports described in this document are requested either by using the Eurex *Report Selection* window (see the "Eurex @X-tract Clearing User Guide" for a description of the use and function of this window), the *Report Selection* window of the CCP member interface or on-behalf of by Clearing Supervision.

The following table lists all CCP reports, sorted by the report ID. The table also shows the frequency of the report and additionally the availability of raw data. All reports are available as print version.

Report ID	**Report Title**	**Report Distribution**	**Frequency[1)]**	**Availability[2)]**			**Raw Data / Files in SWIFT Format**
				TM	CM	SI	
RPTCA160	Custody Payment Statement	CCP network	D		X	X	RAW
RPTCA180	Capital Adjustments on Trades		D		X	X	RAW
RPTCB220	Daily Fines		D		X		RAW
RPTCB230	Daily Gross Delivery Mgmt.		D		X	X	RAW
RPTCC011	Current Liquidating Margin	EUREX or CCP network	D	X	X		RAW
RPTCC033	Theoretical Values III		D	X	X		
RPTCC034	Theoretical Values IV		D	X	X		
RPTCC040	Liquidating Value		D	X	X		RAW
RPTCC045	Additional Margin		D	X	X		RAW
RPTCC050	Daily Margin		D	X	X		RAW
RPTCC060	Daily Margin Summary		D	X	X		RAW
RPTCC080	Security/Cash Risk Position		D	X	X		RAW
RPTCD150	Cash Obligations	CCP network	D		X	X	RAW
RPTCD250	Settled Cash Transactions		D		X	X	
RPTCD280	Pending Price Differences		D		X	X	RAW

Report ID	Report Title	Report Distribution	Frequency[1]	Availability[2]			Raw Data / Files in SWIFT Format
				TM	CM	SI	
RPTCE260	Pending Delivery	CCP network or SNA[3]	D	X	X	X	MT536
RPTCE270	Settled Delivery		ID	X	X	X	MT536

[1] D – Daily; ID – Intra-day.

[2] CM – Clearing Member; TM – Trading Member; SI – Settlement Institution.

[3] Only for MT536.

Some reports are created in separate instances for each role, i.e. up to three report instances (depending on the recipients) are created, one supporting the Trading Member role, one supporting the Clearing Member role, and one supporting the Settlement Institution role. The three versions have distinct report IDs but share the same layout.

The report ID is defined as follows:

- Current ID unchanged for the Clearing Member's version (e.g. RPTCE260).
- Current ID plus 1 for the Settlement Institution's version (e.g. RPTCE261).
- Current ID plus 2 for the Trading Member's version (e.g. RPTCE262).

For the following reports (formatted and raw data), up to three report instances are defined with different reports IDs:

Report ID	Name of Report
RPTCA160	Custody Payment Statement
RPTCA180	Capital Adjustments on Trades
RPTCB230	Daily Gross Delivery Mgmt.
RPTCD150	Cash Obligation
RPTCD250	Settled Cash Transactions
RPTCE260	Pending Delivery
RPTCE270	Settled Delivery

3.3 Overview of Raw Data Files

3.3.1 Raw Data Interface

The Raw Data Interface allows members to get specific reports in a structure processable by member in-house applications.

The following raw data files are provided:

Code	Name of Raw Data File
RAWCA160	Custody Payment Statement
RAWCA180	Capital Adjustments on Trades
RAWCB220	Daily Fines
RAWCB230	Daily Gross Delivery Mgmt.
RAWCC011	Current Liquidating Margin
RAWCC040	Liquidating Value
RAWCC045	Additional Margin
RAWCC050	Daily Margin
RAWCC060	Daily Margin Summary
RAWCC080	Security / Cash Risk Position
RAWCD150	Cash Obligations
RAWCD280	Pending Price Differences

3.3.2 Raw Data File Description

Each raw data file contains fixed length records in ASCII data format.

The information contained in the raw data reports correlates to the information given by the standard layout reports. Calculated summary fields are not included in the raw data reports. These fields can be calculated individually during the post-processing of data according to specific member preferences.

"Data Type": N – Numeric (right-aligned)

A – Alphanumeric (left-aligned)

Example of formats for the “Field Length” and ”Special Format” columns in the tables below:

Example	Description
22 (±015.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There are leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
14 (±7.5)	Overall length of 14 characters: 7 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There are **no** leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
19 (13.5)	Overall length of 19 characters: 13 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There is **no** sign. There are **no** leading zeros. There are trailing zeros after the decimal point.
012	Overall length of 12 characters, without decimal point, without sign. There are leading zeros.
12	Overall length of 12 characters, without decimal point, without sign. There are **no** leading zeros.
-12	Overall length of 13 characters, without decimal point. There are **no** leading zeros. The leading sign is “-” or space.
22 ([-]15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point. The leading sign is “-” or space.
21 ([]15.5)	Overall length of 21 characters: 15 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point.
22 (-15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), “.” as separator, 5 behind the decimal point. There are **no** leading spaces. There are trailing zeros after the decimal point. The leading sign is “-” or space.

3.3.3 File Processing and Maintenance

In contrast to reports the main usage of raw data files has to be processed by member specific in-house applications.

The deletion of old raw data files lies in the responsibility of the members.

3.4 Overview of Risk Margin Calculation Files

3.4.1 Proposed Files for Risk Margin Calculation

The files provided by the CCP allow members to use calculated theoretical values (i.e., risk arrays), security and coupon parameters to verify the margin calculation and to margin their customers and trading members.

The following files for risk margin calculation are provided:

Code	File Name
FPICMGBP	Security Margin Class and Group Information
FPICTHEE	Theoretical Values: Equities
FPICTHES	Theoretical Values: Unconditional Subscription Rights

3.4.2 Description of Files for Risk Margin Calculation

The files described in this document support members with their risk margin calculation. These files are not member specific, i.e. the same files are sent to all members and are available on the Internet. The files are sent in complete form, not only changes from the last update.

For the format notation of fields “Field Length” and “Special Format” used in the document on-hand refer to the table in chapter 3.3.2.

4 Reports

Note: Trading Members are referred to as Exchange Members within the reports according to the existing Eurex convention.

4.1 Corporate Action Reports

Note: Corporate action processing is still under finalization. In case of any changes the final description will be communicated in a supplementary circular.

4.1.1 RPTCA160 Custody Payment Statement

Report Name:

Custody Payment Statement

Report Code:

- RPTCA160 (Clearing Member).
- RPTCA161 (Settlement Institution).

Purpose:

This report provides cash payments out of corporate action events (original-runs, re-runs and correction-runs) with all trades that are affected by the event. The report also shows reversal cash payments resulting from trade cancellations on T+1.

Notes on format:

This report is also available as raw data file:

- RAWCA160 (Clearing Member).
- RAWCA161 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location: e.g. “CBF”.
3	CLEARING MEMBER	Clearing Member.
4	EXCHANGE MEMBER	Exchange Member.
5	ACCOUNT	Account type: “A1” or “PP”.
6	LZB-ACCOUNT	Central bank account number.
7	ISIN	ISIN of the event affected security.
8	LONG-NAME	Long name of the instrument.

REF	FIELD NAME	DESCRIPTION
9	CURRENCY	Currency of the dividend.
10	VALUE DATE	Value date of the cash bookings.
11	ENTITLEMENT DATE	Entitlement date of corporate action event.
12	TRADE DATE	Trading date.
13	TRADE LOC	Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
14	TRADE NUMBER	Trading number as provided from the trading location.
15	ORDER NUMBER	Order number.
16	B/S	“B” – Buy / “S” – Sell Indicator.
17	STS	“S” – Fully settled on both levels. “ ” – Trade is still pending on levels CCP – Clearing Member and Clearing Member – customer or on level Clearing Member – customer.
18	NOMINAL / QUANTITY	Nominal / quantity security amount considered for income event.
19	CUSTODY PAYMENT DEBIT	Cash payment debit.
20	CUSTODY PAYMENT CREDIT	Cash payment credit.
21	TOTAL DEBIT/ CREDIT	Sum of “Custody payment debit” and “Custody payment credit”.
22	TOTAL	Sum of “Total Debit/ Credit”.
23	TOTAL PER EXCHANGE MEMBER AND VALUE DATE	Total sum per Exchange Member and value date.
24	TOTAL PER LZB ACCOUNT, CM AND VALUE DATE	Total sum per central bank account, Clearing Member and value date.
25	TOTAL PER CLEARING MEMBER AND VALUE DATE	Total sum of per Clearing Member and value date.
26	TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE	Total sum per settlement account and value date.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          CUSTODY PAYMENT STATEMENT                                          PAGE:       1
02|RPTCA160                                                                                                  AS OF DATE: 16-11-01
03|                                                                                                           RUN DATE: 16-11-01
04|SETTLEMENT ACCT : 133045678901 (1)              SETTLEMENT LOCATION: CBF (2)
05|CLEARING MEMBER : ABCFR (3)                     ACCOUNT:            PP (5)    LZB ACCOUNT:  12345678 (6)
06|EXCHANGE MEMBER : ABCFR (4)
07|                                                                                                                 (9)
08|ISIN               : DE3333333331  SARDINEN IN SENF SOSSE AG            (7/8)                                  CURRENCY:  EUR
09|VALUE DATE         : 19-11-01     (10)        ENTITLEMENT DAY: 16-11-01    (11)
10|
11| TRADE   TRADE TRADE    ORDER          B                          CUSTODY PAYMENT      CUSTODY PAYMENT
12|  DATE    LOC  NUMBER   NUMBER         S STS   NOMINAL/QUANTITY          DEBIT              CREDIT
13|-------- ----- ------- ---------------- - --- ------------------- ------------------- -------------------
     (12)  (13)    (14)    (15)         (16)(17)          (18)                (19)                (20)
14|15-11-01 XETR  7000001 9999999277163257 S                2,000-            1,355.00
15|15-11-01 XETR  7000002 9999999277163911 S                2,000-            1,355.00
16|15-11-01 XETR  7000003 9999999277161112 B                4,000                              2,710.00
17|15-11-01 XFRA  7001234 9999999111163258 B                4,000                              2,710.00
18|                                                                  ------------------- -------------------
19|TOTAL DEBIT/ CREDIT                    : (21)                              2,710.00            5,420.00

20|                                                                  -------------------------------------
21|TOTAL                                  : (22)                                                  2,710.00
22|                                                                                             ===========
...
30|TOTAL PER EXCHANGE MEMBER AND VALUE DATE   : (23)                                           8,420.00
31|                                                                                             ===========
...
40|TOTAL PER LZB ACCOUNT, CM, AND VALUE DATE  : (24)                                          10,734.12-
41|                                                                                             ===========
...
50|TOTAL PER CLEARING MEMBER AND VALUE DATE   : (25)                                           7,777.00-
51|                                                                                             ===========
...
60|TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE: (26)                                          33,333.39
61|                                                                                             ===========
...
70|*** THE ACTUAL PAYMENTS AT THE LANDESZENTRALBANK HESSEN ARE INSTRUCTED BY CLEARSTREAM BANKING ON BEHALF OF EUREX CLEARING AG ***
```

4.1.2 RPTCA180 Capital Adjustments on Trades

Report Name:

Capital Adjustments on Trades

Report Code:

- RPTCA180 (Clearing Member).
- RPTCA181 (Settlement Institution).

Purpose:

This report shows the impact of corporate action non-income events (original-runs, re-runs and correction-runs) on trades. The original trade is always shown first.

Notes on format:

This report is also available as raw data file:

- RAWCA180 (Clearing Member).
- RAWCA181 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location: e.g. “CBF”.
3	CLEARING MEMBER	Clearing Member.
4	EXCHANGE MEMBER	Exchange Member.
5	ACCOUNT	Account type: “A1” or “PP”.
6	ORIGINAL SECURITY	ISIN and long name of the original security.
7	ENTITLEMENT DATE	Entitlement date of corporate action event.
8	ACRP CASH LONG FACTOR	Associated cash risk factor for buy correction trades for settled trade quantities in case of corporate action re-runs or corrections.
9	ACRP CASH SHORT FACTOR	Associated cash risk factor for sell correction trades for settled trade quantities in case of corporate action re-runs or corrections.
10	TRADE DATE	Trading date.
11	TRADE LOC	Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
12	TRADE NUMBER	Trading number as provided from the trading location.
13	ORDER NUMBER	Order number.
14	B/S	“B” – Buy / “S” – Sell Indicator.
15	SETTLMNT DATE	Contractual settlement date.
16	STS	“S” – Fully settled on both levels. “ ” – Trade is still pending.
17	ISIN	ISIN of the security.
18	CUR	Settlement currency.
19	NOMINAL/ QUANTITY	Nominal / quantity security amount.
20	SETTLEMENT AMOUNT	Settlement amount.
21	ASSOCIATED CASH RISK POSITION	Associated cash risk position for risk based margining of a correction trade for settled trade quantities in case of corporate action re-runs or corrections.
22	D/A	“A” new trade or replacement trade of deleted trade (i.e. modification). “D” trade, which is deleted. “ ” trade, which is not modified. Note: a modification is shown by a “D” line followed by a “A” line.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          CAPTIAL ADJUSTMENTS ON TRADES                                          PAGE:        1
02|RPTCA180                                                                                                          AS OF DATE: 16-11-00
03|                                                                                                                   RUN DATE: 16-11-00
04|SETTLEMENT ACCT  : 123456789012 (1)                      SETTLEMENT LOCATION: CBF     (2)
05|CLEARING MEMBER  : MBRFR        (3)
06|EXCHANGE MEMBER  : MBRFR        (4)                      ACCOUNT           : A1       (5)
07|
08|ORIGINAL SECURITY     : DE1234567811 VEREINIGTE ZAHNSTOCHER AG  (6) ENTITLEMENT DATE   : 16-11-01 (7)
09|ACRP CASH LONG FACTOR :  (8)             ACRP CASH SHORT FACTOR:  (9)
10|
11|
12| TRADE   TRD  TRADE    ORDER         B SETTLMNT ST                                                          ASSOCIATED CASH  D
13| DATE    LOC  NUMBER   NUMBER        S  DATE     S    ISIN     CUR  NOMINAL/QUANTITY    SETTLEMENT AMOUNT   RISK POSITION   A
14|-------- ---- ------- ---------------- - -------- -- ------------ --- -------------------- ------------------ ------------------ -
    (10)   (11) (12)      (13)        (14) (15) (16)   (17)      (18)        (19)                (20)                (21)       (22)
15|15-11-00 XETR 7000001 9999999277163257 S 19-11-00    DE1234567811 EUR          2,000.000-      20,000,000.00
16|15-11-00 XETR 7000001 9999999277163257 S 19-11-00    DE1234567891 EUR          2,000.000-               0.00                  A
17|15-11-00 XFRA 7000002 9999999277163258 B 19-11-00    DE1234567811 EUR          4,000.000       36,000,000.00-
18|15-11-00 XFRA 7000002 9999999277163258 B 19-11-00    DE1234567891 EUR          4,000.000                0.00                  A
19|
20|EUREX                                          CAPTIAL ADJUSTMENTS ON TRADES                                          PAGE:        2
21|RPTCA180                                                                                                          AS OF DATE: 16-11-00
22|                                                                                                                   RUN DATE: 16-11-00
23|SETTLEMENT ACCT  : 123456789012 (1)                      SETTLEMENT LOCATION: CBF     (2)
24|CLEARING MEMBER  : MBRFR        (3)
25|EXCHANGE MEMBER  : MBRFR        (4)                      ACCOUNT           : A1       (5)
26|
27|ORIGINAL SECURITY     : DE3111111111 ELEKTRONIX AG            (6) ENTITLEMENT DATE   : 16-11-01 (7)
28|ACRP CASH LONG FACTOR :  (8)             ACRP CASH SHORT FACTOR:  (9)
29|
30|
31| TRADE   TRD  TRADE    ORDER         B SETTLMNT ST                                                          ASSOCIATED CASH  D
32| DATE    LOC  NUMBER   NUMBER        S  DATE     S    ISIN     CUR  NOMINAL/QUANTITY    SETTLEMENT AMOUNT   RISK POSITION   A
33|-------- ---- ------- ---------------- - -------- -- ------------ --- -------------------- ------------------ ------------------ -
    (10)   (11) (12)      (13)        (14) (15) (16)   (17)      (18)        (19)                (20)                (21)       (22)
34|16-11-00 XETR 3999999 9999999277163257 S 20-11-00    DE3111111111 EUR          2,000.000-      10,700,340.00                 D
35|16-11-00 XETR 3999999 9999999277163257 S 20-11-00    DE1222222222 EUR          4,000.000-      10,700,340.00                 A
36|16-11-00 XETR 4444444 9999999277163258 B 20-11-00    DE3111111111 EUR          4,000.000       14,000,680.00-                D
37|16-11-00 XETR 4444444 9999999277163258 B 20-11-00    DE1222222222 EUR          8,000.000       14,000,680.00-                A
```

4.2 Trade Reports

4.2.1 RPTCB230 Daily Gross Delivery Mgmt.

Report Name:

Daily Gross Delivery Mgmt.

Report Code:

- RPTCB230 (Clearing Member).
- RPTCB231 (Settlement Institution).

Purpose:

This report contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of the Clearing Member by Clearing Supervision. Gross delivery management can be performed via the CCP Member GUI, VALUES API and the Settlement Instruction Data Carrier file.

Notes on format:

This report is also available as raw data file:

- RAWCB230 (Clearing Member).
- RAWCB231 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location: e.g. “CBF”.
3 4	CLEARING MEMB.ER	Member ID of Clearing Member. Long name of Clearing Member.
5 6	EXCHANGE MEMBER	Member ID of the Exchange Member. Long name of Exchange Member.
7	ISIN	ISIN of the security.
8	TRAD LOCA	Trading Location.
9	TRADE DATE	Trading date.
10	TRADE NUMBER	Trading number as provided from the trading location.
11	MAINT DATE	Maintenance date; date at which the modification was executed.
12	MAINT TIME	Maintenance time; time at which the modification was executed.
13	ORDER NUMBER	Order number.

REF	FIELD NAME	DESCRIPTION
14	NOMINAL / QUANTITY	Nominal / quantity security amount.
15	TRANSACT	Transaction types. Free form text field: “RELEASE”. “BLOCKING”. “SET NET” (processing). “SET GROS” (processing). “LINK”. “UNLINK”.
16	QUANTITY	Quantity that has been blocked, released, linked or unlinked.
17	TRAD ID	Trading ID for (manually) linked trades; empty for automatically linked trades.
18	PERFORMED BY	ID of the member who performed the modification. “STL-INS-DAT” - if the source was the settlement instruction data carrier.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                DAILY GROSS DELIVERY MGMT.                                        PAGE:        1
02|RPTCB230                                                                                                  AS OF DATE: 16-11-00
03|                                                                                                           RUN DATE: 16-11-00
04|SETTLEMENT ACCT : 12345678     (1)                SETTLEMENT LOCATION: CBF (2)
05|CLEARING MEMBER : ABCFR BANK CORPORATION  (3/4)
06|EXCHANGE MEMBER : ABCFR BANK CORPORATION
07|                  (5)         (6)
08|
09|            TRAD  TRADE   TRADE    MAINT    MAINT    ORDER                                                          PERFORMED
10|     ISIN    LOCA  DATE    NUMBER   DATE     TIME     NUMBER           NOMINAL/QUANTITY  TRANSACT   QUANTITY    TRAD ID     BY
11|------------ ----  ------- ------- -------- --------- ---------------- ----------------- --------- ------------ -------- ----------
12|    (7)       (8)   (9)     (10)     (11)     (12)     (13)                (14)          (15)        (16)     (17)      (18)
13|DE0008435551 XETR 15-11-00 7000001 16-11-01 11:31:10 0000000277153257       2,000.00-     LINK       500,00    7000002 ABCFRCLR001
14|DE0008435551 XETR 15-11-00 7000002 16-11-01 11:31:10 0000000277153258       4,000.00      LINK       500,00    7000001 ABCFRCLR001
15|DE0008435551 XETR 15-11-00 7000005 16-11-01 11:32:10 0000000277153259       4,000.00    SET GROS     300,00            ABCFRCLR001
```

4.3 Risk Based Margining Reports

4.3.1 RPTCC011 Current Liquidating Margin

Report Name:

Current Liquidating Margin

Report Code:

RPTCC011

Purpose:

This report shows the current liquidating values for risk net positions and gross trades together with the corresponding cash risk positions and the resulting adjusted margin requirement per risk position (for gross positions margin credits are not taken into account). In addition, the current liquidating margin per margin class and account type is displayed. Equities, bonds or subscription rights are considered as security risk positions. Cash positions result out of pending trades (equities and bonds), corporate action income events, associated cash risk positions and price differences.
The current liquidating values are listed per ISIN for different settlement dates within a margin class. All figures are displayed in the security settlement currency.

Notes on format:

This report is also available as raw data file RAWCC011.

Notes on creation:

This report is available for Clearing and Trading Members. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
 1 2	CLEARING MEMBER	 Member ID of Clearing Member. Long name of Clearing Member.
3	ACCOUNT	Account type: “A1” or “PP”.
4	CURRENCY	Security settlement currency.
 5 6	EXCHANGE MEMBER	 Member ID of the Exchange Member. Long name of Exchange Member.
7	MARGIN CLASS	Margin class.
8	CASH INTEREST RATE	Cash market interest rate of the currency.
9	RISK ADAPTED INTEREST RATES - UP	Currency’s risk adapted interest rate – up.
10	RISK ADAPTED INTEREST RATE – DOWN	Currency’s risk adapted interest rate – down.
11	ISIN	ISIN of the security for which the risk positions and the current liquidating margin is shown (equity, bond or subscription right).

REF	FIELD NAME	DESCRIPTION
12	-	Security long name.
13	SETTLEMENT PRICE	Settlement price (for bonds it is the clean price).
14	COUPON RATE	Coupon rate of the bond. For equities and subscription rights this field is always zero.
15	SETTLMNT DATE	Settlement date of the risk positions.
16	TRADE LOC	For gross positions only: Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
17	TRADE DATE	For gross positions only: Day when the trade has been performed.
18	TRADE NUMBER	For gross positions only: Trade number as provided from the trading location.
19	SECURITY POSITION	Security risk positions. Bonds: nominal amount. Equities / Subscription rights: quantity.
20	CASH POSITION	Cash risk positions related to the security.
21	 D / U / B P / F / B	Coupon adjustments of current liquidating value for bonds: “D” for downside adjustment. “U” for upside adjustment. “B” for both downside and upside adjustments. “P” for adjustment with present value. “F” for adjustment with future value. “B” for both adjustments with present and future value. Both columns are blank if no adjustment is performed.
22	CURRENT LIQ. VALUE SECURITY	Current liquidating value of the security risk positions.
23	CURRENT LIQ. VALUE CASH	Current liquidating value of the cash risk positions.
24	ADJUSTED MARGIN	Adjusted margin requirement (for gross positions margin credits are not taken into account).
25	TOTAL CURRENT PER ISIN	Total current liquidating margin per ISIN per margin class and account type.
26	TOTAL CURRENT	Total current liquidating margin per margin class and account type.

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              CURRENT LIQUIDATING MARGIN                                              PAGE:       1
02|RPTCC011                                                                                                          AS OF DATE: 23-10-00
03|                                                                                                                   RUN DATE: 23-10-00
04|                 (1)        (2)
05|CLEARING MEMBER: ABCFR BANK CORPORATION              ACCOUNT: PP (3)                                              CURRENCY: EUR (4)
06|EXCHANGE MEMBER: ABCFR BANK CORPORATION
07|                 (5)        (6)                                                          (9)         (10)
08|MARGIN CLASS: BD10 (7) CASH INTEREST RATE:  3.0000  (8) RISK ADAPTED INTEREST RATES – UP:  3.5000 DOWN:  2.5000
  |      (11)          (12)                                                    (13)                 (14)
09|ISIN: DE000XXXXXXX – AG HANDEL                          SETTLEMENT PRICE: 74.00000     COUPON RATE:  0.000
10|SETTLMNT TRAD  TRADE       TRADE      SECURITY            CASH       DP    CURRENT LIQ.       CURRENT LIQ.     ADJUSTED
11|DATE     LOC   DATE        NUMBER     POSITION            POSITION   UF    VALUE SECURITY     VALUE CASH      MARGIN
12|-------- ---- -------- ------------ ----------------- ----------------- -- ----------------- ----------------- ---------------
  | (15)   (16)  (17)      (18)           (19)              (20)      (21)      (22)              (23)              (24)
13|26-10-00                           25,000,000.000-    18,552,500.00        18,542,928.00     18,547,165.00-      4,237.00-
14|26-10-00 XETR 24-10-00 123456789011       100.000-         800.00              741.72            799.59-          0.00-
15|27-10-00                           10,000,000.000     7,412,000.00-        7,417,171.00-     7,410,477.00        6,694.00-
16|15-12-00                            5,000,000.000     3,695,000.00-        3,708,586.00-     3,681,635.00       26,951.00-
17|                                                                                                               ----------------
18|TOTAL CURRENT LIQUIDATING MARGIN FOR ISIN, CLASS AND ACCOUNT  (25)                                                  37,882.00-
19|                                                                                                               ================
20|TOTAL CURRENT LIQUIDATING MARGIN FOR CLASS AND ACCOUNT        (26)                                                  37,882.00-
```

4.3.2 RPTCC033 Theoretical Values III

Report Name:

Theoretical Values III

Report Code:

RPTCC033

Purpose:

This report shows the theoretical values for equities, conditional subscription rights and securities with asymmetrical margin parameters. Expected up and down price movements are shown. All prices used in margin calculation are shown here (i.e. the maximum and minimum expected price, the settlement price as well as interim values). In CCP Release 1.0, this only corresponds to the maximum and minimum expected price movement and the settlement price. All figures are displayed in the security settlement currency.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CURRENCY	Security settlement currency.
2	MARGIN CLASS	Margin class.
3	MARGIN PARAMETER UP	Parameter for the expected maximum up movement of the security price.
4	MARGIN PARAMETER DOWN	Parameter for the expected maximum down movement of the security price.
5	UNIT	Unit of the margin parameters: "P" – Percentage. "A" – Absolute in the security settlement currency.

REF	FIELD NAME	DESCRIPTION
6	ISIN	ISIN of the security for which the information is shown.
7	PRICES	Prices from highest to lowest expected price.
8	PRICE TYPE	Only following prices are particularly marked: “MAX UP”, “SETTL PRICE”, “MAX DOWN”.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              THEORETICAL VALUES III                                          PAGE:        1
02|RPTCC033                                                                                                  AS OF DATE: 23-10-00
03|                                                                                                          RUN DATE: 23-10-00
04|
05|                                                 CURRENCY: EUR (1)
06|
07|MARGIN CLASS  MARGIN PARAMETER  MARGIN PARAMETER  UNIT     ISIN          PRICES         PRICE TYPE
08|                      UP               DOWN
09|------------  ---------------  ---------------  ----  ------------  -------------  -----------------
   |    (2)            (3)              (4)         (5)       (6)           (7)             (8)
10|   BMW                 11.00            11.00   P     DE0005190003       44.40000   MAX UP
11|                                                                         44.00000
12|                                                                         43.00000
13|                                                                         42.00000
14|                                                                         41.00000
15|                                                                         40.00000   SETTL PRICE
16|                                                                         39.00000
17|                                                                         38.00000
18|                                                                         37.00000
19|                                                                         36.00000
20|                                                                         35.60000   MAX DOWN
21|
```

4.3.3 RPTCC034 Theoretical Values IV

Report Name:

Theoretical Values IV

Report Code:

RPTCC034

Purpose:

This report contains information about the theoretical prices for unconditional subscription rights. The theoretical value is displayed for the maximum and minimum expected price as well as for the settlement price of the underlying.
If the underlying of the subscription right is also an underlying of derivatives, it is necessary for cross margining (which will be available in future releases) to display the theoretical value of the subscription right for intermediate strike prices of derivatives.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CURRENCY	Security settlement currency.
2	MARGIN CLASS	Margin class.
3	MARGIN PARAMETER	Parameter for the expected maximum up and down movement of the security price.
4	UNIT	Unit of the margin parameters: “P” – Percentage. “A” – Absolute in the security settlement currency.
5	ISIN	ISIN of the security for which the information is shown.
6	ISIN OF UNDERLYING	ISIN of underlying security.
7	PRICES	Underlying prices from highest to lowest expected price.
8	PRICE TYPE	Only following prices are particularly marked: “MAX UP”, “SETTL PRICE”, “MAX DOWN”.
9	SUBSCR. RATIO	Subscription ratio.
10	SUBSCR. PRICE	Subscription price.
11	VOLA	Volatility used for risk based margining.
12	END OF SUBSCR. PERIOD	End of subscription period.
13	THEORETICAL VALUES	Theoretical values of the subscription right (calculated using the option-price-model with the corresponding expected underlying price).

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                  THEORETICAL VALUES IV                                                  PAGE:        1
02|RPTCC034                                                                                                                AS OF DATE: 23-10-00
03|                                                                                                                        RUN DATE: 23-10-00
04|
05|                                                  CURRENCY: EUR (1)
06|
07|MARGIN  MARGIN   UNIT            ISIN OF                                    SUBSCR.   SUBSCR.          END OF SUBSCR.  THEORETICAL
08|CLASS  PARAMETER          ISIN    UNDERLYING     PRICES     PRICE TYPE     RATIO     PRICE     VOLA      PERIOD          VALUES
09|------ --------- ---- ------------ ------------ -------------- ---------- --------- ---------- ------ ------------ -------------
  |  (2)      (3)  (4)        (5)          (6)          (7)         (8)         (9)        (10)    (11)       (12)          (13)
10|  BMW     11.00   P   DE0005190081 DE0005190003                              0.14286     30.00  3.00% 10-11-2000
11|                                                  35.60000  MAX UP                                                      0.79000
12|                                                  36.00000                                                             0.88000
13|                                                  37.00000                                                             0.97000
14|                                                  38.00000                                                             1.08000
15|                                                  39.00000                                                             1.20000
16|                                                  40.00000  SETTL PRICE                                                1.35000
17|                                                  41.00000                                                             1.50000
18|                                                  42.00000                                                             1.70000
19|                                                  43.00000                                                             1.90000
20|                                                  44.00000                                                             2.03000
21|                                                  44.40000  MAX DOWN                                                   2.11000
22|
```

4.3.4 RPTCC040 Liquidating Value

Report Name:

Liquidating Value

Report Code:

RPTCC040

Purpose:

This report shows the liquidating costs or proceeds for all the series, equity and subscription right positions of a margin class and for the margin class as a whole. For series and unconditional subscription rights, the liquidating value is calculated for all the projected strike prices of the upside and downside interval zone. For equities the liquidating value is calculated with different theoretical prices within the margin interval and considering discount effects. For conditional subscription rights the liquidating value is calculated with the maximal and minimal theoretical value of the conditional subscription right and considering discount effects. The liquidating values are calculated with the prices shown on CC033 and CC034.

In addition to that, the highest calculated difference to the immediate liquidating costs and proceeds for the upside and downside interval zones are provided.

All figures are displayed in the product currency.

The first line of the report, in columns 10 and onwards, contains the projected prices of the underlying / underlying security. The following lines contain the values of the positions in a margin class, projected for each price of the underlying/underlying security.

Just one strike value is displayed.

The report is subdivided into two parts:

- Part A - Liquidating value and variation of the upper interval zone.
- Part B - Liquidating value and variation of the lower interval zone.

Short Option Minimum

The calculation of additional margin requirements in option products for each option series assumes a "worst case" market move. Since this process does not consider the increase in implied volatility – which is an important factor for theoretical price calculation in a worst case scenario – an adjustment is made to all short option positions where the worst case liquidating value is lower than a defined minimum amount. These adjustments are taken into consideration if the entire position of the respective margin class bears its maximum closeout risk at either end of the margin interval. If the maximum closeout risk is related to any option strike price in between the downside and upside boundaries of the margin interval, the short option adjustment is not applied.

The short option minimum calculation takes into account the limited risk profile of options combinations to reduce the cost of collateral deposit for Eurex members. Any short call position risk is limited by long call positions with same or longer time to expiry and lower or equal strike or by any long future position. Any short put position risk is limited by long put positions with same or longer time to

expiry and higher or equal strike or by any short future position. This cross margining will only be provided within a margin class.

Remark: The unit value of the subscription right is already taken into account when the theoretical value of the subscription right is calculated on CC034.

Notes on format:

This report is also available as raw data file RAWCC040.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
	CLEARING MEMBER	
1		Member ID of Clearing Member.
2		Long name of Clearing Member.
3	ACCOUNT	Account type: “A1” or “PP”.
4	CURRENCY	Security settlement currency.
	EXCHANGE MEMBER	
5		Member ID of the Exchange Member.
6		Long name of Exchange Member.
7	CASH INTEREST RATE	Cash market interest rate of the currency.
8	MARGIN GROUP	Margin group.
9	MARGIN CLASS	Margin class.
10	PRODUCT/ CONTRACTS	ISIN and settlement date is displayed for securities. Short name of the underlying and name of the series/future for Eurex derivatives risk position.
11	RISK POSITION	Net position and the following abbreviation for the position: “L” – Long. “S” - Short. “E” - Exercised (not valid for securities). “A” - Assigned (not valid for securities).
12	UNIT VALUE	Contract value of derivative products: “1” - For equities. The subscription ratio for unconditional subscription rights.
13	CURRENT VALUE	Current price of the underlying/underlying security (1st line); the following lines contain the current liquidating values of the risk position (equals premium margin or current liquidating margin) for the related underlying/underlying security price.
14	MINIMUM/ MAXIMUM VALUE	Lowest/highest value of the underlying or underlying security (1st line); the following lines contain the liquidating values of the net positions at the liquidating of the position. The values for derivatives are calculated as follows: net position * contract value * theoretical options or futures contract price. The calculation for securities considers additionally discounting effects.

REF	FIELD NAME	DESCRIPTION
15	RISK VALUE	The projected prices of underlyings refer to all strike prices (1st line) between the minimum/maximum price and the current price. This strike price reflects the greatest or lowest value of all positions within a margin class. The lines below contain the liquidating values of the net positions, which are calculated for derivatives as follows: net position * contract value * theoretical options or futures contract price or security price. The calculation for securities considers additionally discounting effects. For securities, this is calculated according to risk position * projected price discounted with the cash interest rate.
16	SOM COMP	Short option minimum compensation: If there is a net position in futures (net position over all maturities) the equivalent number of option positions is signed with UFCXX (= XX positions for coverage). For positions compensated COMP is displayed.
17	TOTAL CURRENT VALUE	Immediate liquidating costs or proceeds per underlying per margin class.
18	TOTAL MINIMUM/ MAXIMUM PRICE	Projected liquidating costs or proceeds at lowest/highest price of the underlying per underlying per margin class.
19	TOTAL RISK VALUE	Projected liquidating costs or proceeds for the risk value per underlying per margin class.
20	TOTAL CURRENT VALUE	Immediate liquidating costs and proceeds per margin class.
21	TOTAL MINIMUM/ MAXIMUM PRICE	Projected liquidating costs or proceeds at lowest/highest price of the underlying per margin class.
22	TOTAL RISK VALUE	Projected liquidating costs or proceeds per class for the Risk Value per margin class.
23	VARIATION	Shows for both interval zones the biggest calculated difference to the immediate liquidating costs or proceeds. The highest calculated positive amount represents the additional margin of the margin class.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                LIQUIDATING VALUE                                                PAGE:        1
02|RPTCC040                                               (DOWNSIDE)                                          AS OF DATE: 26-02-99
03|                                                                                                           RUN DATE: 26-02-99
04|                 (1)        (2)
05|CLEARING MEMBER: ABCFR BANK CORPORATION                ACCOUNT: PP (3)                                    CURRENCY: EUR (4)
06|EXCHANGE MEMBER: ABCFR BANK CORPORATION                                                          CASH INTEREST RATE: 3.0000 (7)
07|                 (5)        (6)
08|MARGIN GROUP: VW (8)                                  MARGIN CLASS: VW   -   VW PRODUCTS  (9)
09|
10|
11|     PRODUCT/              RISK            UNIT          CURRENT           MINIMUM            RISK             SOM
12|     CONTRACTS            POSITION         VALUE         VALUE             VALUE              VALUE            COMP
13|-------------------- ------------------ --------- ------------------ ------------------ ------------------ --------
  |       (10)               (11)             (12)         (13)              (14)               (15)             (16)
14|VOW                                                          40.00000          36.00000           36.00000
15|
16|C VW MAR 99 30                 10     S   100.0000          5,000.00           7,500.00           7,500.00
17|
18|P VW MAR 99 30                 20     L   100.0000         10,000.00-         15,000.00-         15,000.00-
19|                                                      ------------------ ------------------ ------------------
20|TOTALS PER UNDERLYING:                                       5,000.00-          7,500.00-          7,500.00-
21|                                                           (17)               (18)               (19)
22|                                                      ------------------ ------------------ ------------------
23|TOTALS PER MARGIN CLASS:                                     5,000.00-          7,500.00-          7,500.00-
24|                                                            (20)               (21)               (22)
25|                                                                                                ==================
  |                                                                                                  (23)
26|VARIATION:                                                                                          2,500.00-
27|                                                                                                ==================
28|
29|
```

PRODUCT/ CONTRACTS	RISK POSITION	UNIT VALUE	CURRENT VALUE	MINIMUM VALUE	RISK VALUE	SOM COMP
VOW			40.00000	36.00000	36.00000	
DE0007664005 27-02-99	100,000,000.000 L	1.0000	3,998,685,363.72-	3,598,816,827.34-	3,598,816,827.34-	
DE0007664005 28-02-99	50,000,000.000 S	1.0000	1,999,342,681.86	1,799,408,413.67	1,799,408,413.67	
TOTAL PER UNDERLYING :			1,999,342,681.86-	1,799,408,413.67-	1,799,408,413.67-	
TOTALS PER MARGIN CLASS:			1,999,342,681.86- (20)	1,799,408,413.67- (21)	1,799,408,413.67- (22)	
VARIATION:					199,934,268.19	

4.3.5 RPTCC045 Additional Margin

Report Name:

Additional Margin

Report Code:

RPTCC045

Purpose:

When the margin class is not part of a margin group, the additional margin for the margin class is the difference between the current liquidating costs and proceeds, representing the greatest value. If only negative values exist, the additional margin is zero.

For margin classes that are part of a margin group, the differences between the immediate liquidating costs and proceeds, the largest movements, are converted to the Clearing Member currency. If the value is negative, it is multiplied by the offset factor. These values (adjusted upside / downside) are then added to the margin group, both upside and downside, to determine the highest risk. The additional margin amount is multiplied by the offset factor if the value is negative. The additional margin amount is displayed in the margin class currency.

Notes on format:

This report is also available as raw data file RAWCC045.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	ACCOUNT	Account type: “A1” or “PP”.
3	CURRENCY	Currency used by the Clearing Member.
4	EXCHANGE MEMBER	Identification of the Exchange Member.
5	MARGIN GRP	Name of margin group.

REF	FIELD NAME	DESCRIPTION
6	MARGIN CLS	Name of margin class.
7	MGN CLS CUR	Currency of margin class.
8	UPSIDE CLASS CURR	The highest absolute value of higher interval range resulting from the calculation of the liquidating value.
9	DOWNSIDE CLASS CURR	The highest absolute value of lower interval range resulting from the calculation of the liquidating value.
10	OFFSET FACTOR	Gives the degree of correlation between margin classes of a margin group. It is used as an abbreviation of the negative additional margin amounts before they are used to calculate the additional margin of the margin class.
11	EXCHANGE RATE	Exchange rate.
12	ADJUSTED UPSIDE (XXX)	Additional margin of the higher interval range; multiplied by “Offset Factor” if negative; multiplied by 1 if positive (in the currency of the Clearing Member). (XXX) represents the currency used by the Clearing Member.
13	ADJUSTED DOWNSIDE (XXX)	Additional margin of the lower interval range; multiplied by “Offset Factor” if negative; multiplied by 1 if positive (in the currency of the Clearing Member). (XXX) represents the currency used by the Clearing Member.
14	ADDITIONAL MARGIN	The higher of the adjusted margin amounts of the lower and higher interval range. Additional margin is the highest difference to the immediate liquidating costs or gains of the margin class (or group) in the margin class currency.
15	ADJUSTED UPSIDE (XXX) TOTAL	Total of the additional margin in the higher interval range (in the currency used by the Clearing Member).
16	ADJUSTED DOWNSIDE (XXX) TOTAL	Total of the additional margin in the lower interval range (in the currency used by the Clearing Member).

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          ADDITIONAL MARGIN                                                    PAGE:        1
02|RPTCC045                                                                                                    AS OF DATE: 27-02-98
03|                                                                                                             RUN DATE: 27-02-98
04|
05|CLEARING MEMBER: ABCFR ABC BANK CORPORATION (1)        ACCOUNT: PP (2)                          CLEARING CURRENCY: EUR (3)
06|EXCHANGE MEMBER: ABCFR ABC BANK CORPORATION (4)
07|
08|
09|              MGN
10|   MARGIN    CLS      UPSIDE       DOWNSIDE     OFFSET                      ADJUSTED       ADJUSTED       ADDITIONAL
11| GRP   CLS   CUR    CLASS CURR    CLASS CURR    FACTOR    EXCHANGE RATE    UPSIDE (EUR)   DOWNSIDE (EUR)    MARGIN
12|----- ----- --- -------------- -------------- ------    --------------   -------------- -------------- --------------
13| (5)  (6)   (7)       (8)           (9)        (10)         (11)            (12)           (13)           (14)
14|      AUA   EUR  1,000,091.70-    199,881.30                                                              199,881.30
15|      BAY   EUR        697.30-      3,768.20                                                                3,768.20
16|      BMW   EUR      2,414.90-      2,422.60                                                                2,422.60
17|      CIBA  EUR      3,681.30-      3,175.40                                                                3,175.40
18|      DBK   EUR     42,348.60-     55,686.20                                                               55,686.20
19|      FUSD  USD     12,000.00      12,000.00-                                                              12,000.00
20|      PEP   USD      7,279.20-     53,124.30                                                               53,124.30
21|BOBU  BUND  EUR    165,000.00-    330,000.00    0.01          1.000000        1,650.00-     330,000.00     330,000.00
22|                                                                           -------------- --------------
23|                                                                                 (15)           (16)
24|BOBU   TOTAL:                                                                  1,650.00-     330,000.00
25|DMIX  DAX   EUR    144,017.10     25,111.70    0.00          1.000000      144,017.10      25,111.70      144,017.10
26|DMIX  DOW   USD      4,277.60      3,365.30    0.00          1.762340        7,538.61       5,930.82        4,277.60
27|                                                                           -------------- --------------
28|
29|DMIX   TOTAL:                                                                151,555.71      31,042.52
30|
31|
```

4.3.6 RPTCC050 Daily Margin

Report Name:

Daily Margin

Report Code:

RPTCC050

Purpose:

This report deals with the daily margin requirements (or margin credit) of each member account. The margin requirement is calculated based on the premium margin, current liquidating margin, futures spread margin and additional margin; all margin components are listed in this report. All figures are displayed in the product currency.

Notes on format:

This report is also available as raw data file RAWCC050.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
	CLEARING MEMBER	
1		Member ID of Clearing Member.
2		Long name of Clearing Member.
3	ACCOUNT	Account type: “A1” or “PP”.
4	CURRENCY	Currency of the product.
	EXCHANGE MEMBER	
5		Member ID of the Exchange Member.
6		Long name of Exchange Member.
7	MARGIN GROUP	Margin group.
8	MARGIN CLASS	Margin class.
9	PREMIUM MARGIN	Represents the costs or proceeds, which are generated by the liquidating at the day's closing value of all the options contained in a margin class or margin group based on the settlement price. Long positions (margin credit) lead to negative amounts. Short positions (margin debits) show positive amounts.
10	CURR. LIQ. / DELIVERY MARGIN	Current liquidating / delivery margin (debit or credit) of the bonds, repos, equities, subscription rights or electricity products.
11	FUTURES SPREAD MARGIN	Ensures that the risk caused by the imperfect positive price correlation of various expiration months of the underlying security is limited.
12	ADDITIONAL MARGIN	The higher of the adjusted margin amounts of the lower and higher interval range. Additional margin is the highest difference to the immediate liquidating costs or gains of the margin class (or group).
13	UNADJUSTED MARGIN REQUIREMENT	Unadjusted margin requirement per margin class or group; sum of the premium, spread and additional margin.
14	OPTIONS PREMIUM/ DELIVERY MARGIN TOTAL	Total costs or proceeds resulting from the liquidating at the day's closing price of all the options positions and of expired EEX positions: - per account type.
15	CURRENT LIQIUDATING MARGIN ACCOUNT TOTAL	The current liquidating margin: - per account type.
16	FUTURES SPREAD MARGIN ACCOUNT TOTAL	Ensures that the risk caused by the imperfect positive price correlation of various expiration months of the underlying security is limited: - per account type.
17	ADDITIONAL MARGIN ACCOUNT TOTAL	The additional margin amount net: - per account type.
18	UNADJUSTED MARGIN REQUIREMENT ACCOUNT TOTAL	Unadjusted margin requirement: - per account type.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                  DAILY MARGIN                                                PAGE:        1
02|RPTCC050                                                                                                  AS OF DATE: 23-10-00
03|                                                                                                           RUN DATE: 23-10-00
04|                 (1)        (2)
05|CLEARING MEMBER: ABCFR BANK CORPORATION                ACCOUNT: PP (3)                          CURRENCY: EUR (4)
06|EXCHANGE MEMBER: ABCFR BANK CORPORATION
07|                 (5)        (6)
08|
09|MARG   MARG          PREMIUM        CURR. LIQ./DELIVERY    FUTURES SPREAD       ADDITIONAL        UNADJUSTED MARGIN
10|GROUP  CLASS         MARGIN               MARGIN               MARGIN             MARGIN             REQUIREMENT
11|-----  -----  ------------------  ------------------  ------------------  ------------------  ------------------
  | (7)    (8)          (9)                (10)                (11)               (12)                (13)
12|ALV    ALV                0.00           50,000.00-               0.00        1,811,382.30        1,761,382.30
13|ALV1   ALV1           1,285.40-                0.00               0.00        1,811,382.30        1,810,096.90
14|BUBO   FGBL               0.00                0.00           2,000.00        2,284,000.00        2,316,000.00
15|BUBO   FGBM               0.00                0.00           0,000.00        1,864,000.00        1,934,000.00
16|LIBO   FEU1               0.00                0.00           0,000.00        1,778,375.00        1,838,375.00
17|LIBO   FEU3               0.00                0.00          50,000.00        2,354,000.00        2,504,000.00
  |                 ------------------  ------------------  ------------------  ------------------  ------------------
18|                        (14)                (15)                (16)               (17)                (18)
19|ACCOUNT TOTAL:        1,285.40-           50.000.00-          312,000.00       11,903,139.60       12,163,854.20
20|                 ==================  ==================  ==================  ==================  ==================
```

4.3.7 RPTCC060 Daily Margin Summary

Report Name:

Daily Margin Summary

Report Code:

RPTCC060

Purpose:

This report shows the daily margin requirement for all Exchange and Clearing Members. All figures are displayed in the margin class currency.

Notes on format:

This report is also available as raw data file RAWCC060.

Notes on creation:

This report is available for Clearing and Exchange Members. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	CURRENCY	Currency used by the Clearing Member.
3	EXCHANGE MEMBER	ID of the Exchange Member.
4	ACCT	Account type: “A1” or “PP”.
5	PREMIUM/ DELIVERY/ CURR. LIQ. MARGIN	Represents the costs or proceeds that are generated by the liquidating at the day's closing value of all the positions contained in a margin class or margin group. Negative amounts lead to a margin credit, positive amounts lead to a margin debit.

REF	FIELD NAME	DESCRIPTION
6	FUTURES SPREAD MARGIN	Ensures that the risk caused by the imperfect positive price correlation of various expiration months of the underlying security is limited.
7	ADDITIONAL MARGIN	It is the highest difference to the immediate liquidating costs or proceeds of the margin class (or group).
8	UNADJUSTED MARGIN REQUIREMENT	Unadjusted margin requirement per margin class or group; sum of the premium, delivery, future spread, current liquidating and additional margin.
9	TOTAL MARGIN REQUIREMENT	Sum of the effective margin requirement per type of account; a negative margin requirement is counted as nil since a margin balanced between various accounts of a Clearing Member is not allowed.
10	EXCHANGE MEMBER TOTAL	Sum of the effective margin requirement per Exchange Member.
11	CLEARING MEMBER TOTAL	Sum of the effective margin requirement per Clearing Member.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                DAILY MARGIN SUMMARY                                          PAGE:        1
02|RPTCC060                                                                                                    AS OF DATE: 27-02-98
03|                                                                                                             RUN DATE: 27-02-98
04|
05|CLEARING MEMBER: ABCFR ABC BANK CORPORATION (1)                                                                CURRENCY: EUR (2)
06|
07|                     PREMIUM/ DELIVERY/      FUTURES                                  UNADJUSTED          TOTAL
08|EXCHANGE                CURR.LIQ.           SPREAD             ADDITIONAL            MARGIN              MARGIN
09|MEMBER      ACCT          MARGIN             MARGIN               MARGIN             REQUIREMENT         REQUIREMENT
10|--------    ----    ----------------  ----------------   ----------------   ----------------   ----------------
11|  (3)        (4)          (5)               (6)                (7)                (8)                (9)
12|ABCFR        PP          30,000.00-            0.00           199,881.30         169,881.30         169,881.30
13|                                                                                                  ----------------
14|                                                                                                      (10)
15|EXCHANGE MEMBER TOTAL:                                                                             169,881.30
16|
17|XYZFR        PP          30,000.00             0.00         1,000,091.70       1,030,091.70       1,030,091.70
18|                                                                                                  ----------------
19|                                                                                                      (10)
20|EXCHANGE MEMBER TOTAL:                                                                           1,030,091.70
21|
22|                                                                                                  ----------------
23|                                                                                                      (11)
24|CLEARING MEMBER TOTAL:                                                                           1,199,973.00
25|                                                                                                  ================
26|
```

4.3.8 RPTCC080 Security / Cash Risk Position

Report Name:

Security / Cash Risk Position

Report Code:

RPTCC080

Purpose:

The report presents how the different risk positions used in margining are created out of net and gross positions for equities and subscription rights. In the first section the composition of the net security and cash position is displayed, the next two sections display the security long and short position composition used to determine the additional margin.

Notes on format:

This report is also available as raw data file RAWCC080.

Notes on creation:

This report is available for Clearing and Trading Members. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
	CLEARING MEMBER	
1		Member ID of Clearing Member.
2		Long name of Clearing Member.
3	ACCOUNT	Account type: “A1” or “PP”.
4	CURRENCY	Currency of the product.
	EXCHANGE MEMBER	
5		Member ID of the Exchange Member.
6		Long name of Exchange Member.
7	MARGIN GROUP	Name of the margin group.
8	MARGIN CLASS	Name of the margin class.
9	ISIN	ISIN of the security.
10	LONG NAME	Long name of the instrument.
11	SETTLEMENT DATE	Settlement date.
12	POSITION TYPE	Description of the position type: “BUY-IN PAYMENT”. “CASH SETTLEMENT”. “GROSS SELL”. “GROSS BUY”. “NET DELIVERY”. “INCOME EVENT”. “PRICE DIFFERENCES”. “ASSOC. CASH RISK POS”. “MISCELLANEOUS”.
13	COMMENT	Free format text field with additional information for the risk position.
14	TRADE LOC	Only for gross risk positions: Trading location - market identification: “XETR”, “XFRA”, “XEUR”. Left blank otherwise.
15	TRADE DATE	Only for gross risk positions: Day when the trade has been performed. Left blank otherwise.
16	TRADE NUMBER	Only for gross risk positions: Trading number as provided from the trading location. Left blank otherwise.
17	ORDER NUMBER	Only for gross risk positions: Provides the order number. Left blank otherwise.
18	SECURITY POSITION	For gross risk positions: Nominal / quantity security amount to be received (positive) or to be delivered (negative). Filled with “0” otherwise.
19	CASH AMOUNT	Cash amount.

REF	FIELD NAME	DESCRIPTION
20	AM USAGE	Indicates whether the position is used for the additional margin calculation: “NOT USED”. “USED FOR UPSIDE ONLY”. “USED FOR DOWNSIDE ONLY”. “USED FOR UPSIDE AND DOWNSIDE”.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          SECURITY/CASH RISK POSITION                                        PAGE:        1
02|RPTCC080                                                                                                        AS OF DATE: 23-10-00
03|                                                                                                               RUN DATE: 23-10-00
04|                (1)   (2)
05|CLEARING MEMBER: ABCFR BANK CORPORATION                ACCOUNT: PP       (3)                              CURRENCY: EUR  (4)
06|EXCHANGE MEMBER: ABCFR BANK CORPORATION             MARGIN GROUP:         (7)                           MARGIN CLASS: VOW  (8)
07|                (5)   (6)
08|ISIN: DE0007664005 – Volkswagen AG  (9/10)        SETTLEMENT DATE: 20-11-00  (11)
09|
10|      POSITION            COMMENT     TRADE   TRADE    TRADE        ORDER          SECURITY POSITON      CASH AMOUNT
11|        TYPE                           LOC    DATE     NUMBER       NUMBER
12|-------------------- ---------------- ----- -------- ---------- ---------------- -------------------- --------------------
  |       (12)              (13)         14)    (15)      (16)         (17)              (18)                 (19)
13|NET DELIVERY                                                                          300,000.000-         100,000.00-
14|INCOME EVENT                                                                            0.000             32,000.00-
15|MISCELLANEOUS        COMP 15473318                                                     0.000             50,000.00-
16|PRICE DIFFERENCES                                                                     0.000             20,000.00
17|                                                                                  -------------------- --------------------
18|NET RISK POSITION                                                                    300,000.000-         162,000.00-
19|                                                                                  ==================== ====================
20|
21|GROSS BUY                          XETR  14-11-00 30432     0123456789012345       10,000.000          100,000.00-
22|GROSS BUY                          XETR  14-11-00 30433     0123456789012346       10,000.000          110,000.00-
23|                                                                                  -------------------- --------------------
24|RISK POSITION LONG  AM USAGE (19): USED FOR DOWNSIDE ONLY                          20,000.000          210,000.00-
25|                                                                                  ==================== ====================
26|
27|NET RISK POSITION                                                                    300,000.000-         162,000.00-
28|GROSS SELL                         XETR  15-11-00 30452     0123456789012345      150,000.000-       2,000,000.00
29|GROSS SELL                         XETR  15-11-00 30453     0123456789012346       10,000.000-         120,000.00
30|                                                                                  -------------------- --------------------
31|RISK POSITION SHORT  AM USAGE (20) : USED FOR UPSIDE ONLY                         460,000.000-       1,958,000.00
32|                                                                                  ==================== ====================
```

4.4 Cash Reports

4.4.1 RPTCD150 Cash Obligations

Report Name:

Cash Obligation Report

Report Code:

- RPTCD150 (Clearing Member).
- RPTCD151 (Settlement Institution).

Purpose:

The Cash Obligation Report presents an indication of the necessary cash amounts the Clearing Member or Settlement Institution has to provide for the settlement of the trades (in the offsetting block) on the related central bank cash account.

The report provides the information to the member about the cash differences that occur due to the fact that a trade can be blocked on the level Clearing Member – customer.

The "Cash Obligation" report is subdivided into two parts:

- The first part includes the cash obligations resulting from the offsetting block.
- The second part represents a summary of the cash amounts to be debited/credited on a Clearing Member and cash account level.

Bond, Repo and Eurex related cash transactions as well as equity intra-day cash transactions caused by an intra-day release of sell trades with cash deferral are not displayed on the report.

Notes on format:

This report is also available as raw data file:

- RAWCD150 (Clearing Member).
- RAWCD151 (Settlement Institution).

Notes on creation:

The report is available for Clearing Members and Settlement Institutions. It will be created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CONTRACTUAL SETTLE-MENT DAY	Contractual settlement date for the trade.
2	CLEARING MEMBER	Member ID of Clearing Member.
3	CURRENCY	Currency of the equity.
4	LZB ACCOUNT	Central bank account number.
5	SETTLEMENT ACCOUNT	Settlement Account.
6	SETTLEMENT LOCATION	Settlement location: e.g. "CBF".
7 8	MEMBER SETTINGS	Aggregation on account type level "Y/N". Aggregation on Exchange Member level "Y/N".
9	ACCT TYPE	Account type: "A1" or "PP". Empty if no aggregation on account type level is chosen.
10	EXCHANGE MEMBER	Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
11	ISIN	ISIN of the security.
12	TRADE DATE	Trading date.
13	TRAD LOC	Trading location – market identification: "XETR", "XFRA", "XEUR".
14	TRADE NUMBER	Trading number as provided from the trading location.
15	ORDER NUMBER	Order number.
16	B/S	Buy/Sell indicator.
17	CASH OBLIGATION CCP-CM	CCP – LZB Cash amount booked for the cash settlement of the offsetting block on the level CCP - Clearing Member. In case of a blocked trade with cash deferral, the value is 0.

REF	FIELD NAME	DESCRIPTION
18	CASH OBLIGATION CM-CUST	CCP – LZB Cash amount booked for the cash settlement of the offsetting block on the level Clearing Member - customer. In case of a blocked trade the value is 0.
19	CASH DIFFERENCE	Difference between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer.
20	STATUS CM-CUST	Provide the settlement status of the trade on the level Clearing Member – customer: “PENDING”. “RELEASED”. “BLOCKED”.
21	CONTRACT SETT DATE	Contractual settlement date of the trades displayed in this report within the same block.
22	VALUE DATE	Value date (current business day +1).
23	DESCRIPTION	Description of the transaction: “CASH TRANSACTIONS CCP”.
24	SETTLEMENT AMOUNT	Cash value of the trades displayed in this report within the same block.

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                CASH OBLIGATIONS                                                    PAGE:      1
02|RPTCD150                                                                                                          AS OF DATE: 23-10-01
03|                                                                                                                   RUN DATE: 23-10-01
04|
05|
06|CONTRACTUAL SETTLEMENT DAY: 23-10-01 (1)
07|CLEARING MEMBER          : ABCFR  (2)                                                                 CURRENCY   : EUR (3)
08|LZB ACCOUNT              : 12345678 (4)
09|SETTLEMENT ACCOUNT       : 12345678  (5)
10|SETTLEMENT LOCATION      : CBF (6)   MEMBER SETTINGS : SETTL NETT ACCT TYPE :   N  (7)    EXCH MEMBER : N  (8)
11|ACCT EXCH                TRADE   TRAD  TRADE   ORDER          B  CASH OBLIGATION   CASH OBLIGATION                        STATUS
12|TYPE MEMBER     ISIN     DATE    LOC   NUMBER  NUMBER         S    CCP – CM         CM - CUST      CASH DIFFERENCE       CM-CUST
13|---- ----- ------------ -------- ---- ------- ---------------- - ---------------- ---------------- ----------------  ---------
14| (9)  10)     (11)       (12)   (13)  (14)        (15)      (16)     (17)             (18)             (19)            (20)
15| A1  XYZFR DE0005190037 21-10-01 XETR 0000001 0000000277153257 S            0.00        22,000.00        22,000.00    BLOCKED
16| A1  XYZFR DE0005190037 21-10-01 XETR 0000002 0000000277153258 B            0.00        21,000.00-       21,000.00-   PENDING
17|                                                                 ---------------- ---------------- ----------------
18|                TOTAL FOR INSTRUMENT          :                            0.00         1,000.00         1,000.00
19| A1  XYZFR DE0001340058 21-10-01 XETR 0000003 0000000277153259 S            0.00        12,000.00        12,000.00    BLOCKED
20| A1  XYZFR DE0001340058 21-10-01 XETR 0000004 0000000277153260 B            0.00        15,000.00-       15,000.00-   PENDING
21|                                                                 ---------------- ---------------- ----------------
22|                TOTAL FOR INSTRUMENT          :                            0.00         3,000.00-        3,000.00-
23|                                                                 ---------------- ---------------- ----------------
24|                TOTAL FOR EXCHANGE MEMBER     :                            0.00         2,000.00-        2,000.00-
25|                                                                 ---------------- ---------------- ----------------
26|                TOTAL FOR ACCOUNT  TYPE       :                            0.00         2,000.00-        2,000.00-
27|                                                                 ---------------- ---------------- ----------------
28|                TOTAL FOR SETTLEMENT ACCOUNT  :                            0.00         2,000.00-        2,000.00-
29|                                                                 ---------------- ---------------- ----------------
30|                TOTAL FOR CENTRAL BANK ACCOUNT :                           0.00         2,000.00-        2,000.00-
31|                                                                 ================ ================ ================
32|                TOTAL FOR CLEARING MEMBER     :                            0.00         2,000.00-        2,000.00-
33|
34|CONTRACTUAL SETTLEMENT DAY: 24-10-01
35|CLEARING MEMBER          : ABCFR                                                                      CURRENCY   : EUR
36|LZB ACCOUNT              : 12345678
37|SETTLEMENT ACCOUNT       : 12345678
38|SETTLEMENT LOCATION      : CBF    MEMBER SETTINGS : SETTL NETT ACCT TYPE : N     EXCH MEMBER : N
39|ACCT EXCH                TRADE   TRAD TRADE   ORDER          B  CASH OBLIGATION   CASH OBLIGATION                        STATUS
40|TYPE MEMBER     ISIN     DATE    LOC  NUMBER  NUMBER         S    CCP – CM         CM - CUST      CASH DIFFERENCE       CM-CUST
41|---- ----- ------------ -------- ---- ------- ---------------- - ---------------- ---------------- ----------------  ---------
42| A1  XYZFR DE0005190037 22-10-01 XETR 0000015 0000000277153261 S        9,000.00         9,000.00             0.00    PENDING
43| A1  XYZFR DE0005190037 22-10-01 XETR 0000016 0000000277153262 B        8,000.00-        8,000.00-            0.00    PENDING
44| A1  XYZFR DE0005190037 22-10-01 XETR 0000017 0000000277153263 S        1,000.00             0.00         1,000.00    BLOCKED
45| A1  XYZFR DE0005190037 22-10-01 XETR 0000018 0000000277153254 B        1,400.00-            0.00         1,400.00-   PENDING
46|                                                                 ---------------- ---------------- ----------------
47|              TOTAL FOR INSTRUMENT          :                          600.00         1,000.00           400.00-
48|                                                                 ---------------- ---------------- ----------------
```

```
49|              TOTAL FOR EXCHANGE MEMBER      :              600.00       1,000.00          400.00-
50|                                                ---------------- ---------------- ----------------
51|              TOTAL FOR ACCOUNT TYPE         :              600.00       1,000.00          400.00-
52|                                                ---------------- ---------------- ----------------
53|              TOTAL FOR SETTLEMENT ACCOUNT   :              600.00       1,000.00          400.00-
54|                                                ---------------- ---------------- ----------------
55|              TOTAL FOR CENTRAL BANK ACCOUNT :              600.00       1,000.00          400.00-
56|                                                ================ ================ ================
57|              TOTAL FOR CLEARING MEMBER      :              600.00       1,000.00          400.00-
58|
…
85|
86|CASH OBLIGATIONS TOTAL
87|
88|CLEARING MEMBER        : ABCFR                                                    CURRENCY   : EUR
89|CASH SETTLEMENT LOCATION:   LZB
90|CASH ACCOUNT           : 12345678
91|   (21)                                          (24)
92|CONTRACT    VALUE (22)      (23)               SETTLEMENT
93|SETT DATE   DATE          DESCRIPTION           AMOUNT
94|--------- --------- ---------------------- ----------------
95|23-10-01  24-10-01  CASH TRANSACTIONS CCP              0.00
96|24-10-01  24-10-01  CASH TRANSACTIONS CCP            600.00
97|                                            ----------------
98|         TOTAL FOR CENTRAL BANK ACCOUNT :         16,600.00
99|                                            ================
00|         TOTAL FOR CLEARING MEMBER     :         16,600.00
```

4.4.2 RPTCD250 Settled Cash Transactions

Report Name:

Settled Cash Transactions

Report Code:

- RPTCD250 (Clearing Member).
- RPTCD251 (Settlement Institution).

Purpose:

The report presents all cash transactions that have been booked at the current business day as well as those that have been initiated during the end-of-day processing for the next business day.

Notes on Creation:

The report is available for Clearing Members and Settlement Institutions. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Identification of the Clearing Member.
2	CURRENCY	Currency of the equity.
3	LZB ACCOUNT	Central bank account number.
4	VALUE DATE	Value date.
5	SETTLEMENT ACCOUNT	Branch Settlement Account.
6	SETTL LOC	Settlement location: e.g. “CBF”.
7	ACCT TYPE	Account type: “A1” or “PP”; blank in case a cash transaction can not be separated for account type.
8	EXCH MEMBER	Identification of the Exchange Member.
9	TRAN DATE	Date when the transaction is created.

REF	FIELD NAME	DESCRIPTION
10	TRAN TIME	Time when the transaction is created.
11	REF	Transaction number.
12	TYPE	Code of the transaction type. “450” – Buy-in cash amount paid. “452” – Cash settlement received. “454” – Cash settlement paid. “456” – Dividend compensation received. “458” – Dividend compensation paid. “460” – Dividend corporate action event corrections received. “462” – Dividend corporate action event corrections paid. “464” – Dividend trade cancellation received. “466” – Dividend trade cancellation paid. “468” – Price difference received. “470” – Price difference paid. “472” – Cash offsetting received. “474” – Cash offsetting paid. “476” – Equity fine received. “478” – Equity fine paid. “482” – Buy-in fees paid. “484” – Cash settlement fees paid.
13	DESCRIPTION	Transaction description. “BUY-IN CASH AMT PAID” (450). “CASH SETTLEMENT RCV” (452). “CASH SETTLEMENT PAID” (454). “DIVID COMPENS RCV” (456). “DIVID COMPENS PAID” (458). “DIVID CA. CANCEL RCV” (460). “DIVID CA. CANCEL PAID” (462). “DIVID TRD. CANCEL RCV” (464). “DIVID TRD. CANCEL PAID” (466). “RATE DIFFERENCE RCV” (468). “RATE DIFFERENCE PAID” (470). “CASH OFFSET RCV” (472). “CASH OFFSET PAID” (474). “EQUITY FINE RCV” (476). “EQUITY FINE PAID” (478). “BUY-IN FEES PAID” (482). “CASH SETTLM FEES PAID” (484).
14	DEBIT	Debit amount.
15	CREDIT	Credit amount.

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                  SETTLED CASH TRANSACTIONS                                          PAGE:       1
02|RPTCD250                                                                                                          AS OF DATE: 14-11-01
03|                                                                                                                   RUN DATE: 14-11-01
04|
05|CLEARING MEMBER        : ABCFR  ABC BANK CORP  (1)                                                                  CURRENCY: EUR (2)
06|LZB ACCOUNT            : 12345678  (3)
07|VALUE DATE             : 16-11-01  (4)
08|
09|SETTLEMENT   SETTL ACCT  EXCH    TRAN      TRAN
10|ACCOUNT      LOC   TYPE  MEMBR   DATE      TIME      REF     TYPE      DESCRIPTION              DEBIT           CREDIT
11|------------ ----- ----  ------ --------  --------  --------- ------  ------------------------ ----------------  ----------------
12|(5)          (6)   (7)   (8)     (9)      (10)       (11)    (12)      (13)                     (14)              (15)
13|12345678     CBF             14-11-01  14:05:20   063576    476      EQUITY FINES RCV                  0.00         9,567.40
14|12345678     CBF   A1   DEFHB  14-11-01  14:05:20   063577    472      CASH OFFSET RCV                   0.00       200,000.00
15|                                                                                                  ----------------  ----------------
16|                                                  TOTAL FOR EXCHANGE MEMBER:                            0.00       209,567.40
17|                                                                                                  ----------------  ----------------
18|                                                  TOTAL FOR TRADING ACCOUNT:                            0.00       209,567.40
19|                                                                                                  ----------------  ----------------
20|                                                  TOTAL FOR SETTLEMENT ACCOUNT:                         0.00       209,567.40
21|                                                                                                  ----------------  ----------------
22|                                                  TOTAL FOR BANK ACCOUNT:                               0.00       209,567.40
23|                                                                                                  ----------------  ----------------
24|                                                  TOTAL FOR CLEARING MEMBER:                            0.00       209,567.40
```

4.4.3 RPTCD280 Pending Price Differences

Report Name:

Pending Price Differences

Report Code:

RPTCD280

Purpose:

This report shows the pending price differences. The price differences are supposed to be settled after two business days. Figures are displayed per Trading Member and summarized per Clearing Member.

Notes on format:

This report is also available as raw data file RAWCD280.

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. It is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTELMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location: e.g. “CBF”.
 3 4	CLEARING MEMBER	 Member ID of Clearing Member. Long name of Clearing Member.
5	CURRENCY	Security settlement currency.
6	EXCH MEMBR	ID of Exchange Member.
7	ISIN	ISIN of the security.

REF	FIELD NAME	DESCRIPTION
8	RECEIVED PREVIOUS DAY	Price differences based on trades from the previous business day.
9	RECEIVED CURRENT DAY	Price differences based on trades from the current business day.
10	ENTERED BY CLEARING SUPERVISION	Price differences entered by clearing supervision in the case of exceptional handling on current business day.
11	BALANCE	Current balance of price differences; (11) = (10) + (9).

Layout:

```
  0       1       2       3       4       5       6       7       8       9       10      11      12      13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                  PENDING PRICE DIFFERENCES                                      PAGE:       1
02|RPTCD280                                                                                    AS OF DATE: 08-11-01
03|                                                                                             RUN DATE: 08-11-01
04|
05|SETTLEMENT ACCT: 12345678     (1) SETTLEMENT LOCATION: CBF (2)
06|CLEARING MEMBER: ABCFR ABC BANK (DEUTSCHLAND) AG  (3/4)                                      CURRENCY: EUR (5)
07|
08|   EXCH                    RECEIVED            RECEIVED          ENTERED BY
09|   MEMBR     ISIN          PREVIOUS DAY        CURRENT DAY       CLEARING SUPERVISION      BALANCE
10|   -----  ----------    --------------------  ----------------  --------------------  ---------------
  |    (6)      (7)             (8)                 (9)               (10)                (11)
11|   ABCFR  DE1234567890              0.00            6,000.00              1,000.00          7,000.00
12|   ABCFR  DE1234567891              0.00              500.00                100.00-           400.00
13|                          --------------------  ----------------  --------------------  ---------------
14| TOTAL EXCHANGE MEMBER              0.00            6,500.00                900.00          7,400.00
15|
16|   CDCFR  DE1234567890              0.00              100.00                  0.00            100.00
17|                          --------------------  ----------------  --------------------  ---------------
18| TOTAL EXCHANGE MEMBER              0.00              100.00                  0.00            100.00
19|
20|                          --------------------  ----------------  --------------------  ---------------
21| TOTAL CLEARING MEMBER              0.00            6,600.00                900.00          9,500.00
22|                          ====================  ================  ====================  ===============
23| TOTAL SETTLEMENT ACCOUNT           0.00            6,600.00                900.00          9,500.00
24|                          ====================  ================  ====================  ===============
```

4.5 Settlement Reports

4.5.1 RPTCB220 Daily Fines

Report Name:

Daily Fines

Report Code:

RPTCB220

Purpose:

This report shows daily fines and interest of delay, which results from delayed deliveries. The first business day of the month the report only contains the fines and interest of delays of the current business day. Once a report line is provided on one day it is shown on all following business days of the month, even if on the corresponding day no fine or interest of delay occurred.
The figures are displayed per Clearing Member, currency and ISIN. At the bottom of each section there are summary records showing totals for current day, current month, previous month and the whole year.

Notes on format:

This report is also available as raw data file RAWCB220.

Notes on creation:

This report is available for Clearing Members. The report will be created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CURRENCY	Security settlement currency.
2	TYPE	Type of instrument; e.g. “EQUITIES”, “SUBSCRIPTION RIGHTS”.
3	FINE P/DAY	Fine percentage rate per day.
4	MINIMUM FINE	Minimum fine charged.
5	MAXIMUM FINE	Maximum fine charged.
6	IOD P/YEAR	Interest of delay percentage rate per year.
7	SETTL. DAY	Next settlement date of cash payments out of fines and interest of delay.
8	ISIN	ISIN of the security.
9	VOLUME LATE	Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn’t receive securities in time.
10	FINES ACCRUED CURRENT MONTH	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).
11	IOD ACCRUED CURRENT MONTH	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
12	FINE AMOUNT DEBIT	Fine amount debited for the current business day.
13	IOD AMOUNT DEBIT	Interest of delay amount debited for the current business day.
14	IOD AMOUNT CREDIT	Interest of delay amount credited for the current business day.
15	TOTAL AMOUNT	Total amounts.
16	TOTAL CURRENT DAY	Totals for a business day (sum of columns (14), (15) and (16)).
17	TOTAL CURRENT MONTH	Totals for the current month (inclusive current business day).
18	TOTAL PREVIOUS MONTH	Totals for the previous month.
19	TOTAL PER YEAR	Totals for the current year (inclusive current business day).

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                DAILY FINES SUMMERY OVERVIEW                                          PAGE:        1
02|RPTCB220                                                                                                          AS OF DATE: 08-11-01
03|                                                                                                                   RUN DATE: 08-11-01
04|CURRENCY: EUR (1)
05|TYPE: EQUITIES (2)    FINE P/DAY:   0.20000  (3)   MINIMUM FINE:    500.00 (4)   MAXIMUM FINE:  7,500.00 (5)   IOD P/YEAR:  6.25000 (6)
06|
07|   SETTL.                              FINES ACCRUED  IOD ACCRUED    FINE AMOUNT     IOD AMOUNT     IOD AMOUNT     TOTAL AMOUNT
08|    DAY       ISIN         VOLUME LATE  CURRENT MONTH  CURRENT MONTH     DEBIT           DEBIT          CREDIT
09| -------- ------------ ---------------- -------------- -------------- -------------- -------------- -------------- ---------------
  |    (7)      (8)            (9)             (10)           (11)          (12)           (13)           (14)           (15)
10| 05-11-01 DE0005190003   123,456,789.12          0.00           0.00          0.00           0.00       2,001.00       2,001.00
11| 06-11-01 DE0005190015    10,000,000.00-       22,456.10      47,000.50-    2,000.00       1,001.00           0.00       3,001.00-
12|                                                                          -------------- -------------- -------------- ---------------
13| TOTAL CURRENT DAY  CLEARING MEMBER       :     (16)                        2,000.00       1,001.00       2,001.00       1,000.00-
14|
15| TOTAL CURRENT MONTH CLEARING MEMBER      :     (17)                       24,456.10     100,000.00      53,999.50      70,456.60-
16|
17| TOTAL PREVIOUS MONTH CLEARING MEMBER     :     (18)                        3,456.79       2,863.28       8,806.58       2,486.51
18|
19| TOTAL PER YEAR CLEARING MEMBER           :     (19)                      297,678.96     198,238.38     128,357.27     367,560.07-
20|                                                                          ============== ============== ============== ===============
```

4.5.2 RPTCE260 Pending Delivery

Report Name:

Pending Delivery

Report Code:

- RPTCE260 (Clearing Member).
- RPTCE261 (Settlement Institution).
- RPTCE262 (Trading Member).

Purpose:

This report contains all at this point of time partially or fully pending trades, which are pending either on the level CCP - Clearing Member, or on the level Clearing Member – customer.

The first part of the report contains the “Net Delivery Information”, which consists of all trades assigned to the surplus within settlement netting. This includes trades resulting in delivery instructions generated for the surplus and sent to CBF.

The second and third part of the report contains the offsetting block information, which consists of the Clearing Member’s internal deliveries. The trades belonging to the offsetting block are cash settled via the LZB interface. On the one hand, the trades pending on the level CCP - Clearing Member for which the cash settlement is still outstanding will be grouped together. On the other hand the trades pending on the level Clearing Member – customer due to blocked deliveries for which the cash settlement has already been performed are grouped together.

The fourth part of the report contains all due trades, which are marked for gross processing, i.e. the contractual settlement day of these trades is prior or equal to the next business day.

The fifth part of the report contains pending trades from the current business day.

Notes on format:

This report is also available in SWIFT format MT536. Further information can be found in the document “File Based Member Interfaces”.

Notes on creation:

This report is available for Clearing and Trading Members and for Settlement Institutions. Trading Members can receive the report only if it is “approved” by their Clearing Member. The report is created during end-of-day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location: e.g. “CBF”.
3	HEAD SETTLEMENT ACCT	Headquarter settlement account.
4	HEAD SETTLEMENT LOC	Headquarter settlement location: e.g. “CBF”.
5	CLEARING MEMBER	Identification of the Clearing Member.

REF	FIELD NAME	DESCRIPTION
6	CURRENCY	Settlement Currency.
 7 8 9	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
10	TYPE	E.g.: “EQUITY”.
11	ACCOUNT	Account type: “A1” or “PP”, If applicable (depending on Settlement Netting Unit – SNU).
12	EXCHANGE MEMBER	Exchange Member, if applicable (depending on SNU).
13	INFORMATION LISTED	Defines the type of information listed: “NET DELIVERY INFORMATION”, “OFF-SETTING POSITION INFORMATION – CASH SETTLEMENT PENDING ON LEVEL CCP – CLEARING MEMBER”, “OFF-SETTING POSITION INFORMATION – SETTLEMENT PENDING ON CLEARING MEMBER – CUSTOMER”, “DELIVERIES MARKED FOR GROSS PROCESSING” or “OPEN TRADES FROM THE CURRENT BUSINESS DAY”.
14	TRADE DATE	Day when the trade has been performed.
15	SETTL DATE	Settlement Date.
16	TRADE LOC	Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
17	TRADE NUMBER	Trading number provided by trading location.
18	ORDER NUMBER	Provides the order number.
19	MEMBER INT ORDER NUMBER	Member internal order number.
20	TEXT	Order free format text field for members’ internal use.
21	ORD NET TYPE	Netting type of the order: “O” - Aggregation on order level. “N” - No aggregation on order level.
22	TRADE NOMINAL/QUANTITY	Quantity of shares from trade that is open.
23	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade
24	NO. DAYS LATE	Number of days, which the delivery is late.
25	CCP-CM STAT	Trade delivery status on the level CCP – Clearing Member. Displayed: “LATE” - Not settled, though contractual settlement day is in the past. “PEND” - Pending and not late. “CLOS” - Settled on Level CCP – Clearing Member for trades within offsetting block.
26	CM-CUST STAT	Trade delivery status on the level Clearing Member – customer. Displayed: “LATE” - Not settled, though contractual settlement day is in the past. “PEND” - Pending and not late. “BLOC” - Blocked and not late (only sell trades). “RELE” - Released and not late (only sell trades).

REF	FIELD NAME	DESCRIPTION
27	C A	Indicates whether the trade was created/adjusted due to a capital adjustment: "Y" - Yes. "N" - No.
28	DELIVERY ID	Delivery instruction number identifying the delivery instruction (if applicable; for blocked trades in the surplus and for blocked gross marked trades, no delivery instruction is generated).
29	DELIV QTY	Quantity of the net delivery.
30	DELIV SETTLEM AMT	Total settlement amount of the net delivery.

Layout:

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                PENDING DELIVERY REPORT                                                    PAGE:       1
02|RPTCE260                                                                                                                  AS OF DATE: 15-11-00
03|                                                                                                                          RUN DATE: 15-11-00
04|SETTLEMENT ACCT: 12345678  (1)    SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: 12345678  (3)  HEAD SETTLEMENT LOC: CBF   (4)
05|CLEARING MEMBER: YABFR (5) CURRENCY: EUR (6) INSTRUMENT: DRB (7)  DRESDNER BANK AG NA O.N.  (8)    DE0005350003 (9) TYPE: EQUITY(10)
06|ACCOUNT: PP  (11)      EXCHANGE MEMBER: DEFFR  (12)
07|
08|INFORMATION LISTED: NET DELIVERY INFORMATION (13)
09|
10|                                          MEMBER INT     ORD                                    NO.  CCP-  OM-
11|TRADE    SETTL    TRAD  TRADE  ORDER      ORDER NUMBER /  NET      TRADE            TRADE     DAYS OM    CUST  C
12|DATE     DATE     LOC   NUMBER NUMBER       TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
13|-------- -------- ----- ------- ---------- ---------------  -  --------------- ----------------- ---- ----  ----  -
14|  (14)     (15)   (16)  (17)      (18)          (19)/(20)  (21)      (22)           (23)      (24) (25) ( 26) (27)
15|14-11-00 16-11-00 XETR 0000002 0000000277163258 0000123456789012  N        4400.000-      444,400.00    0 PEND  RELE  N
16|                                              01234567890123456789012345678901234
17|14-11-00 16-11-00 XETR 0000001 0000000277163257 0000123456789012  N         200.000-       20,300.00    0 PEND  RELE  N
18|                                              01234567890123456789012345678901234
19|
20|TOTAL QTY/AMT OF NET DELIVERY ID: 7000040 (28)  DELIV QTY:      4,600.000- (29)  DELIV SETTLEM AMT:    464,700.00 (30)
21|
22|14-11-00 16-11-00 XETR 0000003 0000000277163260 0000123456789012  N        4400.000-      444,400.00    0 PEND  BLOC  N
23|                                              01234567890123456789012345678901234
24|14-11-00 16-11-00 XETR 0000004 0000000277163261 0000123456789012  N         200.000-       20,300.00    0 PEND  BLOC  N
25|                                              01234567890123456789012345678901234
26|
27|TOTAL QTY/AMT OF NET DELIVERY ID: N/A          DELIV QTY:          0.000        DELIV SETTLEM AMT:         0.00
28|                                                                                 ----------------
29|                                          TOTAL AMOUNT PER INFORMATION LISTED :       929,400.00
30|
31|
32|SETTLEMENT ACCT: 12345678                 SETTLEMENT LOCATION: CBF     HEAD SETTLEMENT ACCT: 12345678  HEAD SETTLEMENT LOC: CBF
33|CLEARING MEMBER: YABFR       CURRENCY: EUR        INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.      DE0005350003     TYPE: EQUITY
34|ACCOUNT: PP           EXCHANGE MEMBER: DEFFR
35|
36|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CCP - CLEARING MEMBER
37|
38|                                          MEMBER INT     ORD                                  NO.CCP-  OM-
39|TRADE    SETTL    TRAD  TRADE  ORDER      ORDER NUMBER /  NET      TRADE            TRADE     DAYS OM    CUST  C
40|DATE     DATE     LOC   NUMBER NUMBER       TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
41|-------- -------- ----- ------- ---------- ---------------  -  --------------- ----------------- ---- ----  ----  -
42|13-11-00 15-11-00 XETR 0000012 0000000277163254 0000123456789012  N         400.000        40,000.00-   1 LATE  BLOC  N
43|                                              REF 1
44|14-11-00 16-11-00 XETR 0000011 0000000277163255 0000123456789012  N         200.000-       20,300.00    0 PEND  BLOC  N
45|                                              REF 2
46|14-11-00 16-11-00 XETR 0000004 0000000277163261 0000123456789012  N         200.000-       20,300.00    0 PEND  BLOC  N
47|                                              01234567890123456789012345678901234
48|                                                                                 ----------------
49|                                          TOTAL AMOUNT PER INFORMATION LISTED :          600.00
50|
51|SETTLEMENT ACCT: 12345678                 SETTLEMENT LOCATION: CBF     HEAD SETTLEMENT ACCT: 12345678  HEAD SETTLEMENT LOC: CBF
52|CLEARING MEMBER: YABFR       CURRENCY: EUR        INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.      DE0005350003     TYPE: EQUITY
53|ACCOUNT: PP           EXCHANGE MEMBER: DEFFR
54|
55|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
56|
57|                                          MEMBER INT     ORD                                   NO. CCP- OM-
58|TRADE    SETTL    TRAD  TRADE  ORDER      ORDER NUMBER /  NET      TRADE            TRADE     DAYS OM   CUST  C
59|DATE     DATE     LOC   NUMBER NUMBER       TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT STAT  A
60|-------- -------- ----- ------- ---------- ---------------  -  --------------- ----------------- ---- ---- ----  -
61|12-11-00 14-11-00 XETR 0000042 0000000377163271                N         600.000        60,000.00-   0 CLOS BLOC  N
62|
63|13-11-00 15-11-00 XETR 0000041 0000000377163274                N         300.000-       30,450.00    0 CLOS BLOC  N
```

```
64|
65|13-11-00 15-11-00 XETR 0000043 0000000377163277                N         300.000-       30,450.00     0 CLOS BLOC  N
66|
67|                                                                                      -----------------
68|                                          TOTAL AMOUNT PER INFORMATION LISTED :             900.00
69|
70|SETTLEMENT ACCT: 12345678                  SETTLEMENT LOCATION: CBF     HEAD SETTLEMENT ACCT: 12345678  HEAD SETTLEMENT LOC: CBF
71|CLEARING MEMBER: YABFR        CURRENCY: EUR        INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.      DE0005350003      TYPE: EQUITY
72|ACCOUNT: PP             EXCHANGE MEMBER: DEFFR
73|
74|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
75|
76|
77|                                           MEMBER INT     ORD                                          NO. CCP- CM-
78|TRADE    SETTL    TRAD  TRADE  ORDER          ORDER NUMBER /  NET      TRADE              TRADE     DAYS  CM   CUST  C
79|DATE     DATE     LOC   NUMBER NUMBER           TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
80|-------- -------- ---- ------- ---------------- ---------------  -  ---------------- ----------------- ---- ----  ----  -
81|12-11-00 14-11-00 XETR 0000056 0000000377163284 0000123456789012  N         600.000        60,000.00-    0 PEND  PEND  N
82|DELIVERY ID: 7000081   (28)                   MEMBER TEXT 1
83|13-11-00 15-11-00 XETR 0000057 0000000377163285 0000123456789012  N         300.000-       30,450.00     0 PEND  BLOC  N
84|DELIVERY ID: N/A                               MEMBER TEXT 2
85|13-11-00 15-11-00 XETR 0000058 0000000377163286 0000123456789012  N         300.000-       30,450.00     0 PEND  BLOC  N
86 DELIVERY ID: N/A                               MEMBER TEXT 3
87|                                                                                      -----------------
88|                                          TOTAL AMOUNT PER INFORMATION LISTED :             900.00
89|
90|SETTLEMENT ACCT: 12345678                  SETTLEMENT LOCATION: CBF     HEAD SETTLEMENT ACCT: 12345678  HEAD SETTLEMENT LOC: CBF
91|CLEARING MEMBER: YABFR        CURRENCY: EUR        INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.      DE0005350003      TYPE: EQUITY
92|ACCOUNT: PP             EXCHANGE MEMBER: DEFFR
93|
94|INFORMATION LISTED:  OPEN TRADES FROM THE CURRENT BUSINESS DAY
95|
96|                                           MEMBER INT     ORD                                          NO. CCP- CM-
97|TRADE    SETTL    TRAD  TRADE  ORDER          ORDER NUMBER /  NET      TRADE              TRADE     DAYS  CM   CUST  C
98|DATE     DATE     LOC   NUMBER NUMBER           TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
99|-------- -------- ---- ------- ---------------- ---------------  -  ---------------- ----------------- ---- ----  ----  -
00|15-11-00 19-11-00 XETR 0000090 0000000377163254                  N         600.000        60,000.00-    0 PEND  PEND  N
01|
02|15-11-00 19-11-00 XETR 0000091 0000000377163255                  N         300.000-       30,450.00     0 PEND  BLOC  N
03|
04|15-11-00 19-11-00 XETR 0000092 0000000377163256                  N         300.000-       30,450.00     0 PEND  BLOC  N
05|
06|                                                                                      -----------------
07|                                          TOTAL AMOUNT PER INFORMATION LISTED :             900.00
08|                                                                                      -----------------
09|                                          TOTAL AMOUNT PER EXCHANGE MEMBER    :         932,700.00
…
20|                                                                                      -----------------
21|                                          TOTAL AMOUNT PER ACCOUNT            :         417,200.00
…
30|                                                                                      -----------------
31|                                          TOTAL AMOUNT PER ISIN               :         234,900.00
…
40|                                                                                      -----------------
41|                                          TOTAL AMOUNT PER CLEARING MEMBER    :         970,900.00
…
50|                                                                                      -----------------
51|                                          TOTAL AMOUNT PER SETTLEMENT ACCT    :         700,900.00
```

4.5.3 RPTCE270 Settled Delivery

Report Name:

Settled Delivery

Report Code:

- RPTCE270 (Clearing Member).
- RPTCE271 (Settlement Institution).
- RPTCE272 (Trading Member).

Purpose:

This report contains all partially or fully settled deliveries of the current settlement cycle at CBF on the level CCP - Clearing Member (net delivery information part of the report), as well as the Clearing Member's internal deliveries (offsetting block information part of the report) that are settled after STD, SDS1 or SDS2.

The first part of the report contains the net deliveries with corresponding underlying trades.

The second and third part of the report contains the offsetting block information, which consists of the Clearing Member's internal deliveries for which the cash settlement has been performed. On the one hand, the trades settled on both levels CCP - Clearing Member and Clearing Member - customer will be grouped together; on the other hand, the trades settled on the level CCP - Clearing Member but still pending on the level Clearing Member – customer due to blocked deliveries are grouped together.

The fourth part of the report contains gross deliveries.

Notes on format:

This report is also available in SWIFT format MT536. Further information can be found in the document "File Based Member Interfaces".

Notes on creation:

This report is available for Clearing and Trading Members and for Settlement Institutions. A Trading Member can receive the report only if it is "approved" by its Clearing Member. The report is generated after each CBF settlement cycle (STD, SDS1, SDS2), i.e. three times per day and sent intra-day to the members.

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location: e.g. "CBF".
3	SETTLEMENT CYCLE	CBF settlement cycle: "STD" – Standard Settlement. "SDS1" – Same day settlement 1. "SDS2" – Same Day Settlement 2.
4	HEAD SETTLEMENT ACCT	Headquarter settlement account.
5	HEAD SETTLEMENT LOC	Headquarter settlement location: e.g. "CBF".

REF	FIELD NAME	DESCRIPTION
6	CLEARING MEMBER	Identification of the Clearing Member.
7	CURRENCY	Settlement currency.
8 9 10	INSTRUMENT	The instrument identification of the netted position, containing: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
11	TYPE	E.g.: “EQUITY”.
12	CORPORATE ACTION	Indicates whether the delivery instruction was created/adjusted due to a capital adjustment, e.g. “YES” or “NO”.
13	ACCOUNT	Account type: “A1” or “PP”, if applicable (depending on Settlement Netting Unit – SNU).
14	EXCHANGE MEMBER	Exchange Member, if applicable (depending on SNU).
15	INFORMATION LISTED	Defines the type of information listed: “NET DELIVERY INFORMATION”, “OFF-SETTING POSITION INFORMATION – CASH SETTLEMENT COMPLETED”, “OFF-SETTING POSITION INFORMATION – SETTLEMENT PENDING ON CLEARING MEMBER – CUSTOMER” or “DELIVERIES MARKED FOR GROSS PROCESSING”.
16	TRAD LOC	Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
17	TRADE DATE	Day when the trade has been performed.
18	SETTLEMENT DATE	Settlement Date.
19	TRADE NUMBER	Trading number provided by trading location.
20	ORDER NUMBER	Provides the order number.
21	MEMBER INT ORDER NUMBER	Member internal order number.
22	TEXT	Order free format text field for members’ internal use.
23	ORD NET TYPE	Netting type of the order: “O” – Aggregation on order level. “N” – No aggregation on order level.
24	NOMINAL/QUANTITY	Quantity of shares from trade that is open.
25	SETTLEMENT AMOUNT	Trade settlement amount.
26	CCP-CM STATUS	Trade delivery status on the level CCP – Clearing Member “SETTLED”. “CLOSED” – Already settled for trades within offsetting block.
27	CM-CUST STATUS	Trade delivery status on the level Clearing Member – customer. “LATE”. “SETTLED”. “PENDING” – Pending and not late. “BLOCKED” – Blocked and not late (only sell trades).
28	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
29	DELIV QTY	Quantity of the net position.
30	DELIV SETTLEM AMT	Total settlement amount of the net position.

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                SETTLED DELIVERY REPORT                                                  PAGE:        1
02|RPTCE270                                                                                                                AS OF DATE: 16-11-00
03|                                                                                                                         RUN DATE: 16-11-00
04|SETTLEMENT ACCT: 12345678     (1)                 SETTLEMENT LOCATION:  CBF (2)           SETTLEMENT CYCLE: STD (3)
05|HEAD SETTLEMENT ACCT: 12345678     (4)           HEAD SETTLEMENT LOC:  CBF (5)
06|CLEARING MEMBER: YABFR (6) CURRENCY: EUR (7)
07|INSTRUMENT: DRB (8) DRESDNER BANK AG NA O.N. (9) DE0005350003 (10) TYPE: EQUITY (11) CORPORATE ACTION: NO (12)
08|ACCOUNT: PP  (13)      EXCHANGE MEMBER: DEFFR (14)
09|
10|INFORMATION LISTED: NET DELIVERY INFORMATION (15)
11|
12|                                              MEMBER INT    ORD
13|TRAD TRADE    SETTLEM  TRADE        ORDER      ORDER NUMBER / NET                                                    CCP-CM  CM-CUST
14|LOC  DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
15|---- -------- -------- ------- ---------------- ----------------  -  --------------- ----------------  -------  -------
16|(16) (17)       (18)      (19)     (20)            (21)/(22)    (23)       (24)           (25)          (26)   (27)
17|XFRA 14-11-00 16-11-00 0000002 0000000277163258 0000123456789012  N        4,400.000-      444,400.00   SETTLED SETTLED
18|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
19|XFRA 13-11-00 15-11-00 0000001 0000000277163257 0000123456789012  N          200.000-       20,300.00   SETTLED SETTLED
20|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
21|
22|TOTAL QTY/AMT OF NET DELIVERY ID: 7000080 (28)  DELIV QTY:       4,600.000-(29)   DELIV SETTLEM AMT:    464,700.00 (30)
23|
24|XFRA 14-11-00 16-11-00 0000009 0000000277163260 0000123456789012  N        4,400.000-      444,400.00   SETTLED SETTLED
25|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
26|XFRA 13-11-00 15-11-00 0000012 0000000277163261 0000123456789012  N          200.000-       20,300.00   SETTLED SETTLED
27|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
28|
29|TOTAL QTY/AMT OF NET DELIVERY ID: 7000081      DELIV QTY:       4,600.000-      DELIV SETTLEM AMT:    464,700.00
30|
31|                                                                                                  ----------------
32|                                                TOTAL AMOUNT PER INFORMATION LISTED:                  929,400.00
33|
34|
35|SETTLEMENT ACCT: 12345678                       SETTLEMENT LOCATION:  CBF              SETTLEMENT CYCLE: STD
36|HEAD SETTLEMENT ACCT: 12345678                  HEAD SETTLEMENT LOC:  CBF
37|CLEARING MEMBER: YABFR     CURRENCY: EUR
38|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.     DE0005350003      TYPE: EQUITY      CORPORATE ACTION: NO
39|ACCOUNT: PP            EXCHANGE MEMBER: DEFFR
40|
41|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT COMPLETED
42|
43|                                              MEMBER INT    ORD
44|TRAD TRADE    SETTLEM  TRADE        ORDER      ORDER NUMBER / NET                                                    CCP-CM  CM-CUST
45|LOC  DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
46|---- -------- -------- ------- ---------------- ----------------  -  --------------- ----------------  -------  -------
47|XFRA 14-11-00 16-11-00 0000020 0000000277163290 0000123456789012  N          600.000       60,000.00-  SETTLED SETTLED
48|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
49|XFRA 14-11-00 16-11-00 0000027 0000000277163293 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
50|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
51|XFRA 14-11-00 16-11-00 0000029 0000000277163297 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
52|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
53|                                                                                                  ----------------
54|                                                TOTAL AMOUNT PER INFORMATION LISTED:                      950.00
55|
56|
57|SETTLEMENT ACCT: 12345678                       SETTLEMENT LOCATION:  CBF              SETTLEMENT CYCLE: STD
58|HEAD SETTLEMENT ACCT: 12345678                  HEAD SETTLEMENT LOC:  CBF
59|CLEARING MEMBER: YABFR     CURRENCY: EUR
60|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.     DE0005350003      TYPE: EQUITY      CORPORATE ACTION: NO
61|ACCOUNT: PP            EXCHANGE MEMBER: DEFFR
62|
63|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
64|
65|                                              MEMBER INT    ORD
66|TRAD TRADE    SETTLEM  TRADE        ORDER      ORDER NUMBER / NET                                                    CCP-CM  CM-CUST
67|LOC  DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
68|---- -------- -------- ------- ---------------- ----------------  -  --------------- ----------------  -------  -------
69|XFRA 13-11-00 15-11-00 0040021 0000000277164490 0000123456789012  N          400.000       40,000.00-  CLOSED  LATE
70|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
71|XFRA 14-11-00 16-11-00 0040022 0000000277164491 0000123456789012  N          200.000-       20,300.00   CLOSED  BLOCKED
72|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
73|XFRA 14-11-00 16-11-00 0040023 0000000277164492 0000123456789012  N          200.000-       20,300.00   CLOSED  BLOCKED
74|                                              ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
75|                                                                                                  ----------------
76|                                                TOTAL AMOUNT PER INFORMATION LISTED:                      600.00
77|
78|
79|SETTLEMENT ACCT: 12345678                       SETTLEMENT LOCATION:  CBF              SETTLEMENT CYCLE: STD
80|HEAD SETTLEMENT ACCT: 12345678                  HEAD SETTLEMENT LOC:  CBF
81|CLEARING MEMBER: YABFR     CURRENCY: EUR
82|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.     DE0005350003      TYPE: EQUITY     CORPORATE ACTION: NO
83|ACCOUNT: PP            EXCHANGE MEMBER: DEFFR
84|
85|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
86|
87|                                              MEMBER INT    ORD
```

```
88|TRAD TRADE    SETTLEM  TRADE        ORDER        ORDER NUMBER / NET                                                CCP-CM  CM-CUST
89|LOC  DATE     DATE     NUMBER       NUMBER         TEXT        TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
90|---- -------- -------- ------- ---------------- ---------------- - ---------------- ----------------- ------- -------
91|XFRA 14-11-00 16-11-00 0010021 0000000288163397 0000123456789012 N          600.000        60,000.00-  SETTLED SETTLED
92|DELIVERY ID: 7000110 (20)                      TEXT1
93|XFRA 14-11-00 16-11-00 0010021 0000000288163398 0000123456789012 N          300.000-        30,475.00  SETTLED SETTLED
94|DELIVERY ID: 7000120                           TEXT2
95|XFRA 14-11-00 16-11-00 0010021 0000000288163399 0000123456789012 N          300.000-        30,475.00  SETTLED SETTLED
96|DELIVERY ID: 7000134                           TEXT3
97|                                                                                      -----------------
98|                                                 TOTAL AMOUNT PER INFORMATION LISTED:           950.00
99|                                                                                      -----------------
00|                                                 TOTAL AMOUNT PER EXCHANGE MEMBER   :       931,900.00
…
10|                                                                                      -----------------
11|                                                 TOTAL AMOUNT PER ACCOUNT           :       340,950.00
…
20|                                                                                      -----------------
21|                                                 TOTAL AMOUNT PER ISIN              :       430,000.00
…
30|                                                                                      -----------------
31|                                                 TOTAL AMOUNT PER CLEARING MEMBER   :       560,123.00
…
40|                                                                                      -----------------
41|                                                 TOTAL AMOUNT PER SETTLEMENT ACCT   :       700,000.00
```

5 Raw Data Files

5.1 Corporate Action Raw Data Files

5.1.1 Raw Data File RAWCA160 – Custody Payment Statement

The raw data file provides cash payments out of corporate action events (original-runs, re-runs and correction-runs) with all trades that are affected by the event. It also shows reversal cash payments resulting from trade cancellations on T+1.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCA160		**Custody Payment Statement**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCA160” – valid data record. “ENDCA160” – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – production environment. “21” – simulation environment.
5	Settlement Location	3	A		Settlement location: e.g. “CBF”.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account	2	A		Account type: “A1” or “PP”.
10	LZB Account	8	A		Central bank account number.

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	Value Date	8	N	YYYYMMDD	Value date of the cash bookings.
12	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
13	Currency	3	A		Currency of the dividend.
14	ISIN	12	A		ISIN of the event affected security.
15	Trade Date	8	N	YYYYMMDD	Trading date.
16	Trade Loc	4	A		Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
17	Trade Number	10	N	010	Trading number as provided from the trading location.
18	SFX	5	N	05	Trading number suffix.
19	Order Number	16	N	016	Order number.
20	MI Order Number	16	N	016	Member internal order number.
21	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
22	B/S	1	A		“B” – Buy / “S” – Sell Indicator.
23	Nominal / Quantity	17	N	$\pm$12.3	Nominal / quantity security amount considered for income event.
24	Custody Payment Credit/Debit	15	N	$\pm$11.2	Cash payment credit / debit.

5.1.2 Raw Data File RAWCA180 – Capital Adjustments on Trades

Th raw data file contains information about the impact of corporate action non-income events (original-runs, re-runs and correction-runs) on trades. The original trade is always shown first.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCA180" – valid data record. "ENDCA180" – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – production environment. "21" – simulation environment.
5	Settlement Location	5	A		Settlement location: e.g. "CBF".
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account	2	A		Account type: "A1" or "PP".
10	Original ISIN	12	A		ISIN of the original trade.
11	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
12	Trade Date	8	N	YYYYMMDD	Trading date.
13	Trade Loc	4	A		Trading location – market identification: "XETR", "XFRA", "XEUR".
14	Trade Number	10	N	010	Trading number as provided from the trading location.
15	SFX	5	N	05	Trading number suffix.
16	Order Number	16	N	016	Order number.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
17	MI Order Number	16	N	016	Member Internal Order Number.
18	Settlement Date	8	N	YYYYMMDD	Contractual settlement date.
19	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
20	B/S	1	A		"B" – Buy / "S" – Sell Indicator.
21	ISIN	12	A		ISIN of the security.
22	Currency	3	A		Settlement currency.
23	Nominal/ Quantity	17	N	$\pm$12.3	Nominal / quantity security amount.
24	SETTLEMENT AMOUNT	15	N	$\pm$11.2	Settlement amount.
25	Action	1	A		"A" - New trade or replacement trade of deleted trade (i.e. modification). "D" - Trade, which is deleted. " " - Trade, which is not modified. Note: a modification is shown by a "D" line followed by a "A" line.

5.2 Trade Raw Data Files

5.2.1 Raw Data File RAWCB230 – Daily Gross Delivery Mgmt.

This report contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of the Clearing Member by Clearing Supervision. Gross delivery management can be performed via the CCP-front-end; Values API and the Delivery Instruction Data Carrier file.

The following table presents the information that will be provided to the members as raw data.

RAWCB230		**Daily Gross Delivery Mgmt.**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB230" – valid data record. "ENDCB230" – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – production environment. "21" – simulation environment.
5	Settlement Location	5	A		Settlement location: e.g. "CBF".
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.
11	Trade Loc	4	A		Trading location – market identifica-

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					tion: “XETR”, “XFRA”, “XEUR”.
12	Trade Number	10	N	010	Trading number as provided from the trading location.
13	SFX	5	N	05	Trading number suffix.
14	Order Number	16	N	016	Order number.
15	MI Order Number	16	N	016	Member internal order number.
16	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
17	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
18	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount.
19	Transaction	9	A		Free form text field. “RELEASE”. “BLOCKING”. “SET NET” (Processing). “SET GROSS” (Processing). “LINK”. “UNLINK”.
20	Quantity	17	N	±12.3	Quantity that has been blocked, released, linked or unlinked.
21	Link Ref	10	A		Link reference of the automatically linked trade.
22	Linked Trade Date	8	N	YYYYMMDD	Trading date of manually linked trades.
23	Linked Trade Loc	4	A		Trading location of manually linked trade– market identification: “XETR”, “XFRA”, “XEUR”.
24	Linked Trade Number	10	N	010	Trading ID for (manually) linked trades; empty for automatically linked trades.
25	Linked SFX	5	N	05	Trading number suffix of manually linked trades.
26	Linked Order	16	N	016	Order Number of manually linked

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Number				trades.
27	Linked MI Order Number	16	N	016	Member internal order number of manually linked trades.
28	Performed by	11	A		ID of the member who performed the modification. "STL-INS-DAT" if the source was the settlement instruction data carrier.

5.3 Risk Based Margining Raw Data Files

5.3.1 Raw Data File RAWCC011 – Current Liquidating Margin

The raw data file contains information about the current liquidating values for risk net positions and gross trades together with the corresponding cash risk positions and the resulting adjusted margin requirement per risk position (for gross positions margin credits are not taken into account). In addition, the current liquidating margin per margin class and account type is displayed. Equities, bonds or subscription rights are considered as security risk positions. Cash positions result out of pending trades (equities and bonds), corporate action income events, associated cash risk positions and price differences.
The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCC011" – valid data record. "ENDCC011" – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
4	Environment number	2	A		Environment number of this raw data file. Possible values are: “00” – production environment. “01” – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: “A1” or “PP”.
8	Currency	3	A		Security settlement currency.
9	Margin Class	5	A		Margin class.
10	Market Cash Interest Rate	15	N	-4.9	Cash market interest rate of the currency.
	Risk Adapted Interest Rates				Risk adapted interest rates.
11	Currency risk adapted interest rate – up	15	N	-4.9	Currency’s risk adapted interest rate – up.
12	Currency risk adapted interest rate – down	15	N	-4.9	Currency’s risk adapted interest rate – down.
13	ISIN	12	A		ISIN of the security for which the risk positions and the current liquidating margin is shown (equity, bond or subscription right).
14	Settlement Price	16	N	[-]9.5	Settlement price (for bonds it is the clean price).
15	Coupon Rate	15	N	-4.9	Coupon rate of the bond. For equities and subscription rights this field is always zero.
16	Settlement Date	8	N	YYYYMMDD	Settlement date of the risk positions.
17	Trading Location	4	A		For gross positions only: trading location - market identification: “XETR”, “XFRA”, “XEUR”. Otherwise: Field contains spaces.

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
18	Trade Date	8	N	YYYYMMDD	For gross positions only: Day when the trade has been performed. Otherwise: Field contains spaces.
19	Trade Number	10	N	010	For gross positions only: Trading number as provided from the trading location. Otherwise: Field contains spaces.
20	Order Number	16	N	016	For gross positions only: Order number. Otherwise: Field contains spaces.
21	MI Order Number	16	N	016	For gross positions only: Member Internal Order Number. Otherwise: Field contains spaces.
22	Security Position	17	N	[-]12.3	Security positions: Bonds: nominal amount. Equities / Subscription rights: quantity.
23	Cash Position	16	N	[-]12.2	Cash risk positions related to the security.
	Coupon Adjustments				Coupon adjustments of current liquidating value, only for bonds: Both columns are blank if no adjustment is performed.
24	Upside/Downside Adjustment	1	A		"D" for downside adjustment. "U" for upside adjustment. "B" for both downside and upside adjustment.
25	Present/Future Value Adjustments	1	A		"P" for present value adjustment. "F" for adjustment with future value. "B" for both adjustments with present and future value.
26	CLV of Security Positions	16	N	[-]12.2	Current liquidating value of the security risk positions.
27	CLV of Cash Positions	16	N	[-]12.2	Current liquidating value of the cash risk positions.

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
28	Adjusted Margin	16	N	[-]12.2	Adjusted margin requirement (for gross positions margin credits are not taken into account).

5.3.2 Raw Data File RAWCC040 – Liquidating Value

The raw data file contains the information about the liquidating costs or proceeds for all the series, equity and subscription right positions of a margin class and for the margin class as a whole.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCC040” - valid data record. “ENDCC040” - end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number of this raw data file. Possible values are “00” - production environment. “01” - simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: “A1” or “PP”.
8	Margin Group	5	A		Margin group.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
9	Margin Class	5	A		Margin class.
10	Currency	3	A		Security settlement currency.
11	Upside/Downside Indicator	1	A		Indicator showing whether the projected underlying price is less than (downside) or greater than (upside) the closing price of the underlying. Values include: “U” – Upside. “D” – Downside. This field is blank for securities.
12	Record Type	1	A		Indicator for the record type. Values include: “D” – Derivative. “S” – Security.
13	Product ID	4	A		Identification code that the exchange assigns to the product. This field is blank for securities.
14	Option Series Class	1	A		Class of an options series. Field values include: “C” – Call. “P” – Put. This field is blank for futures contracts and securities.
15	ISIN	12	A		ISIN of the security. This field is blank for derivatives.
16	Expiration / Settlement Date	4	N	YYMM	For derivatives this field contains the year and month when an options series expires or a futures contract is settled. For securities it contains the year and month of the planned settlement date. The day is contained in an extra field.
17	Settlement Day	2	N	DD	For securities the field contains the day of the planned settlement date. The field is empty for derivatives.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
18	Exercise Price	5	N		Price at which an options series can be exercised. This field is zero for futures contracts and securities.
19	Version Number	1	N		Version number assigned to each options series at creation. A non-zero value in this field indicates that the series changed as a result of a capital adjustment. This field is empty for securities.
20	Market Cash Interest Rate	15	N	-4.9	Cash market interest rate of the currency.
21	Closing Price	11	A		Closing price of the underlying instrument.
22	Minimum/Maximum Underlying Value	11	A		Lowest or highest price of the underlying.
23	Risk Position	19	N	[-]14.3	Net position of the options series or futures contract or the risk position for securities. Note: This field is only used for series records and securities. Fractions may occur for securities.
24	Net Indicator	1	A		Net indicator. Field values include: “L” – Long. “S” – Short. “E” – Exercised. “A” – Assigned. Note: This field is only used for series records.
25	Contract Size	14	N	09.4	Contract size for derivative products, equals 1 for equities and the subscription ratio for unconditional subscription rights.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
26	Current Value	19	N	[-]15.2	Either the current value of the underlying/underlying security or the liquidating values of the net position per series or per contract at the liquidating of the position. The calculation for securities considers additionally discounting effects.
27	Minimum/Maximum Value	19	N	[-]15.2	Either the lowest or highest value of the underlying or underlying security or the liquidating values of the net position per series or per contract at the liquidating of the position. The calculation for securities considers additionally discounting effects.
28	Risk Value	11	A		This field contains the risk value per series, contract or security.
29	Theoretical Value	19	N	[-]15.2	Theoretical value per series or contract. The calculation for securities considers additionally discounting effects.
30	Short Option Compensation	6	N	[-]5	Short option compensation potential for every expiration. The field is empty for securities.
31	Out of the Money Short Position	6	N	[-]5	Out of the money short positions covered by existing long positions with same or longer time to expiration and corresponding strike values. The field is empty for securities.
32	Net Futures Positions	6	N	[-]5	Number of net futures positions per account within a margin class with days to maturity > 1. The field is empty for securities.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
33	Trading Unit Value	10	N	05.4	Options equivalent trading unit value of the future. The value is calculated as follows: Trading unit value of futures / trading unit value of options within the same margin class. The field is empty for securities.
34	Minimum/Maximum Theoretical Value	21	N	[-]13.6	Theoretical value of compensated part of not fully compensated short position for minimum/maximum liquidating value. The field is empty for securities.
35	Risk Theoretical Value	21	N	[-]13.6	Theoretical value of compensated part of not fully compensated short position for risk liquidating value. The field is empty for securities.

Raw Data File RAWCC045 – Additional Margin

The raw data file contains the information about the additional margin. The additional margin amount is displayed in the margin class currency.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCC045” - valid data record. “ENDCC045” - end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
4	Environment number	2	A		Environment number of this raw data file. Possible values are “00” – production environment. “01” – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency used by the Clearing Member.
8	Account	2	A		Account type: “A1” or “PP”.
9	Margin Group	5	A		Margin group.
10	Margin Class	5	A		Margin class.
11	Margin Class Currency	3	A		Currency of the margin class.
12	Upside Class Currency	16	N	[-]12.2	The highest absolute value of higher interval range resulting from the calculation of the liquidating value.
13	Downside Class Currency	16	N	[-]12.2	The highest absolute value of lower interval range resulting from the calculation of the liquidating value.
14	Exchange Rate	14	N	7.6	Exchange rate.
15	Offset Factor	5	N	[-]1.2	Gives the degree of correlation between margin classes of a margin group. It is used as an abbreviation of the negative additional margin amounts before they are used to calculate the additional margin of the margin class.
16	Adjusted upside	16	N	[-]12.2	Additional margin of the higher interval range; multiplied by “Offset Factor” if negative; multiplied by 1 if positive (in the currency of the Clearing Member).

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
17	Adjusted downside	16	N	[-]12.2	Additional margin of the lower interval range; multiplied by "Offset Factor" if negative; multiplied by 1 if positive (in the currency of the Clearing Member).
18	Additional margin	16	N	[-]12.2	The higher of the adjusted margin amounts of the lower and higher interval range. Additional margin is the highest difference to the immediate liquidating costs or gains of the margin class (or group) in the margin class currency.

Raw Data File RAWCC050 – Daily Margin

The raw data file deals with the daily margin requirements (or margin credit) of each member account. The margin requirement is calculated based on the premium margin, current liquidating margin, futures spread margin and additional margin; all margin components are listed in this report. All figures are displayed in the product currency.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCC050" - valid data record. "ENDCC050" - end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
4	Environment number	2	A		Environment number of this raw data file. Possible values are: “00” – production environment. “01” – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency of the product.
8	Account	2	A		Account type: “A1” or “PP”.
9	Margin Group	5	A		Margin group.
10	Margin Class	5	A		Margin class.
11	Premium Margin Amount	18	N	[-]14.2	Represents the costs or proceeds, which are generated by the liquidating at the day's closing value of all the options contained in a margin class or margin group based on the settlement price. Long positions (margin credit) lead to negative amounts. Short positions (margin debits) show positive amounts.
12	Current Liquidating / Delivery Margin	16	N	[-]12.2	Current liquidating / delivery margin (debit or credit) of the bonds, repos, equities, subscription rights or electricity products.
13	Future Spread Margin Amount	18	N	[-]14.2	Ensures that the risk caused by the imperfect positive price correlation of various expiration months of the underlying security is limited.
14	Additional Margin	16	N	[-]12.2	The additional margin amount net: - per account type.
15	Unadjusted Margin	16	N	[-]12.2	Unadjusted margin requirement per margin class or group; sum of the premium, spread and additional margins.

5.3.5 Raw Data File RAWCC060 – Daily Margin Summary

The raw data file contains information about daily margin requirements for all Exchange and Clearing Members. All figures are displayed in the margin class currency.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC060		**Daily Margin Summary**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCC060" - valid data record. "ENDCC060" - end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number of this raw data file. Possible values are: "00" – production environment. "01" – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency code of the margin.
8	Account	2	A		Account type: "A1" or "PP".
9	Premium Margin Amount	18	N	[-]14.2	Represents the costs or proceeds, which are generated by the liquidating at the day's closing value of all the options contained in a margin class or margin group based on the settlement price. Long positions (margin credit) lead to negative amounts. Short positions (margin debits) show positive amounts.

RAWCC060		Daily Margin Summary			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
10	Futures Spread Margin	18	N	[-]14.2	Ensures that the risk caused by the imperfect positive price correlation of various expiration months of the underlying security is limited.
11	Additional Margin	18	N	[-]14.2	It is the highest difference to the immediate liquidating costs or proceeds of the margin class (or group).
12	Unadjusted Margin Requirement	18	N	[-]14.2	Unadjusted margin requirement per margin class or group; sum of the premium, delivery, future spread, current liquidating and additional margins.
13	Total Margin Requirement	18	N	[-]14.2	Sum of the effective margin requirement per type of account; a negative margin requirement is counted as nil since a margin balanced between various accounts of a Clearing Member is not allowed.

5.3.6 Raw Data File RAWCC080 – Security / Cash Risk Position

The raw data file contains the information how the risk position used in margining is created out of net and gross positions for equities and subscription rights and which position is used for the additional margin calculation. It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCC080” - valid data record. “ENDCC080” - end of raw data stream.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: “00” – production environment. “01” – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: “A1” or “PP”.
8	Margin Group	5	A		Margin group.
9	Margin Class	5	A		Margin class.
10	Currency	3	A		Currency of the product.
11	ISIN	12	A		ISIN of the security.
12	Settlement Date	8	N	YYYYMMDD	Settlement date.
13	Position type	6	A		Description of the position type: “BUY-IN” – Buy-in payment. “C-STLM” – Cash settlement. “GRSSEL” – Gross sell. “GRSBUY” – Gross buy. “NETDLV” – Net delivery. “INCOME” – Income event. “PRCDIF” – Price differences. “ACRP” – Associated cash risk position. “MISC” – Miscellaneous.
14	COMMENT	16	A		Free format text field with additional information for the risk position.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
15	Trading Location	4	A		Only for gross risk positions: Trading location - market identification: “XETR”, “XFRA”, “XEUR”. Left blank otherwise.
16	Trade Date	8	N	YYYYMMDD	Only for gross risk positions: Day when the trade has been performed. Left blank otherwise.
17	Trade Number	10	N	010	Only for gross risk positions: Trading number as provided from the trading location. Left blank otherwise.
18	Order Number	16	N	016	Only for gross risk positions: Order number. Left blank otherwise.
19	MI Order Number	16	N	016	Only for gross risk positions: Member internal order number. Left blank otherwise.
20	Security Position	17	N	$\pm$12.3	For gross risk positions: Nominal /quantity security amount to be received (positive) or to be delivered (negative). Filled with “0” otherwise.
21	Cash Amount	16	N	$\pm$12.2	Cash amount.
22	AM Usage	1	N		Indicates whether the position is used for the additional margin calculation. “0” – not used. “1” – used for upside only. “2” – used for downside only. “3” – used for up- and downside.

5.4 Cash Raw Data Files

5.4.1 Raw Data File RAWCD150 – Cash Obligations

The raw data file contains an indication of the necessary cash amounts the Clearing Member or Settlement Institution has to provide for the settlement of the trades (in the offsetting block) on the related central bank cash account. It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCD150		**Cash Obligations**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCD150" – valid data record. "ENDCD150" – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – production environment. "21" – simulation environment.
5	Contractual settlement day	8	N	YYYYMMDD	Business day when the settlement has to be done.
6	Value Date	8	N	YYYYMMDD	Value date.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Currency	3	A		Currency of the equity.
9	LZB Account	8	A		Central bank account number.
10	Settlement Location	5	A		Settlement location: e.g. "CBF".
11	Settlement Account	12	A		Branch settlement account.
12 13	Member Settings	1 1	A A	Y/N Y/N	Aggregation on account type level. Aggregation on Exchange Member

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					level.
14	Account Type	2	A		Account type: “A1” or “PP”. Empty if no aggregation on account type level is chosen.
15	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
16	ISIN	12	A		ISIN of the security.
17	Trade Date	8	N	YYYYMMDD	Trading date.
18	Trade Loc	4	A		Trading location – market identification: “XETR”, “XFRA”, “XEUR”.
19	Trade Number	10	N	010	Trading number as provided from the trading location.
20	SFX	5	N	05	Trading number suffix.
21	Order Number	16	N	016	Order number.
22	B/S	1	A		“B” – Buy / “S” – Sell Indicator.
23	Cash Obligation CCP - CM	15	N	±11.2	CCP – LZB Cash amount booked for the cash settlement of the offsetting block on the level CCP - Clearing Member. In case of a blocked trade with cash deferral, the value is 0.
24	Cash Obligation CM - CUST	15	N	±11.2	CCP – LZB Cash amount booked for the cash settlement of the offsetting block on the level Clearing Member - customer. In case of a blocked trade the value is 0.
25	Difference	15	N	±11.2	Difference between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
26	Status CM- Cust	8	A		Provides the settlement status of the trade on the level Clearing Member - customer: “PENDING”. “SETTLED”. “BLOCKED”.

5.4.2 Raw Data File RAWCD280 – Pending Price Differences

The raw data file contains price differences occurred during the current and the previous business day. It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCD280” – valid data record. “ENDCD280” – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – production environment. “21” – simulation environment.
5	Settlement Location	5	A		Settlement location: e.g. “CBF”.
6	Settlement Account	12	A		Branch settlement account.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Settlement currency	3	A		Security settlement currency.
9	Exchange Member	5	A		Identification of the Exchange Member.
10	ISIN	12	A		ISIN of the security.
11	Difference prices from previous day	15	N	±11.2	Price differences based on trades from the previous business day.
12	Difference prices received on current day	15	N	±11.2	Price differences based on trades of current day.
13	Difference price entered by clearing supervision on current business day	15	N	±11.2	Price differences entered by clearing supervision in the case of exceptional handling on current business day.

5.5 Settlement Raw Data Files

5.5.1 Raw Data File RAWCB220 – Daily Fines

The raw data file contains daily fines and interest of delay, which results from delayed deliveries. It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCB220” – valid data record. “ENDCB220” – end of raw data stream.

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – production environment. “21” – simulation environment.
5	Security settlement currency	3	A		Security settlement currency.
6	Type of instrument	3	A		Possible values are: “EQU” for equities. “SUB” for subscription rights. “RPO” for repos. “BON” for bonds.
7	Fine P/Day	8	N	$\pm$2.4	Fine percentage rate per day.
8	Minimum fine	15	N	$\pm$11.2	Minimum fine charged.
9	Maximum fine	15	N	$\pm$11.2	Maximum fine charged.
10	Interest of delay percentage rate	8	N	$\pm$2.4	Interest of delay percentage rate per year.
11	Settlement day	8	N	YYYYMMDD	Next settlement date of cash payments out of fines and interest of delay.
12	ISIN	12	A		ISIN of the security.
13	Volume late	16	N	$\pm$12.2	Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn’t receive securities in time.
14	Fines accrued current month	15	N	$\pm$11.2	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
15	Interest of delay accrued current month	15	N	±11.2	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
16	Fine amount debit	15	N	±11.2	Fine amount debited for the current business day.
17	IOD amount debit	15	N	±11.2	Interest of delay amount debited for the current business day.
18	IOD amount credit	15	N	±11.2	Interest of delay amount credited for the current business day.

6 Risk Margin Calculation Files

6.1 Security Margin Class and Group Information – FPICMGBP

The file FPICMGBP contains general data for securities (bonds, equities and subscription rights) margining as well as margin class and margin group mapping information for the securities.

Structure of FPICMGBP:

Field Name	Field Length	Data Type	Special Format	Description
MGN-GRP-COD-RMICMGBP	5	A		Margin group.
GRP-OFF-SET-RMICMGBP	4	N	[-]3	Margin group offset factor.
MGN-CLS-COD-RMICMGBP	5	A		Margin class.
SECU-ISIN-RMICMGBP	12	A		ISIN of the security.
MGN-PAR-UP-RMICMGBP	7	N	03.3	Margin parameter – up.
MGN-PAR-DOWN-RMICMGBP	7	N	03.3	Margin parameter – down.
MGN-PAR-FLG-RMICMGBP	1	A		Margin parameter unit: “A” – absolute. “P” – percentage.
CURR-TYP-COD-RMICMGBP	3	A		Currency related to margin class.
DCML-SHFT-NO-RMICMGBP	1	N		Decimal shift related to currency.
FORX-EXC-RAT-RMICMGBP	13	N	03.9	Exchange rate.
STD-STL-PERIOD-RMICMGBP	3	N		Standard settlement period.

6.2 Theoretical Values: Equities – FPICTHEE

The file FPICTHEE contains theoretical values and parameters for equities and conditional subscription rights.

Structure of FPICTHEE:

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN-RMICTHEE	12	A		ISIN of the security.
MGN-GRP-COD-RMICTHEE	5	A		Margin group.

Field Name	Field Length	Data Type	Special Format	Description
MGN-CLS-COD-RMICTHEE	5	A		Margin class.
MGN-PAR-UP-RMICTHEE	12	N	3.8	Margin Parameter – up.
MGN-PAR-DOWN-RMICTHEE	12	N	3.8	Margin Parameter – down.
MGN-PAR-FLG-RMICTHEE	1	A		Margin parameter unit: “A” – absolute. “P” – percentage.
SECU-STL-PRC-RMICTHEE	16	N	10.5	Settlement price of the security.
PRC-TYPE-RMICTHES	1	N		Price type for fields “SECU-STL-PRC”. Values: “0” - settlement price. “1” - max price. “2” - min price. “3” - any value between min and max price.
SECU-NEAR-STL-DATE-RMICTHEE	8	N	YYYYMMDD	Nearest settlement date (Actual date plus standard settlement period for a security).
CURR-TYP-COD-RMICTHEE	3	A		Currency related to margin class.
CURR-INTR-RATE-RMICTHEE	14	N	4.9	Cash market interest rate of the currency.
UP-ADPT-INTR-RATE-RMICTHEE	14	N	4.9	Currency's Risk Adapted Interest Rate – Up.
DWN-ADPT-INTR-RATE-RMICTHEE	14	N	4.9	Currency's Risk Adapted Interest Rate – Down.

6.3 Theoretical Values: Unconditional Subscription Rights - FPICTHES

The file FPICTHES contains theoretical values and parameters for subscription rights on equities.

Structure of FPICTHEE:

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN-RMICTHES	12	A		ISIN of the subscription right.
UNDER-ISIN-RMICTHES	12	A		ISIN of the underlying for subscriptions right.
SECU-NEAR-STL-DATE-RMICTHES	8	N	YYYYMMDD	Nearest settlement date (Actual date plus standard settlement period).
CURR-TYP-COD-RMICTHES	3	A		Currency related to margin class.
CURR-INTR-RATE-RMICTHES	14	N	4.9	Cash market interest rate of the currency.
SECU-RATIO-RMICTHES	19	N	10.8	Ratio of the subscription right.
EXERCISE-PRC-RMICTHES	16	N	10.5	Exercise price of the subscription right.
SECU-BEG-DATE-RMICTHES	8	N	YYYYMMDD	Beginning date of subscription period of the subscription right.
SECU-END-DATE-RMICTHES	8	N	YYYYMMDD	Ending date of subscription period of the subscription right.
SECU-VOLA-RMICTHES	19	N	10.8	Volatility used for risk based margining.
SECU-DAYS-TO-DIVIDEND	3	N		Days to dividend day.
SECU-DIVIDEND-AMOUNT	16	N	10.5	Dividend amount.
SECU-PRC-RMICTHES	16	N	10.5	Settlement price of the subscription right (equals the theoretical price at the settlement price of the equity).
UNDER-PRC-RMICTHES	16	N	10.5	Settlement price of the underlying security.

Field Name	Field Length	Data Type	Special Format	Description
PRC-TYPE-RMICTHES	1	N		Price type for fields “SECU-PRC” and “UNDER-PRC”; Values: “0” - settlement price. “1” - max price. “2” - min price. “3” - any value between min and max price.

Central Counterparty for Equities (CCP)

CCP User Guide

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1 Introduction

This document describes the browser based graphical user interface (GUI) of the CCP.

The functionality described in this document refers to the gross delivery management, which is the main functionality of the GUI. The gross delivery management functionality accessible by using the GUI can be divided into:

- Viewing general and detailed information about trades and their settlement,
- Modifying settlement options (blocking, releasing, partially releasing, and linking trades),
- Marking trades for gross or net processing,
- Requesting reports.

Additionally the following functionality is available:

Viewing the settlement status for gross- and net- (surplus or offsetting block) obligations.

The browser based GUI running on the browser (HTTP-Client) requests and receives data from the web server. The web server uses the VALUES API[1] to receive data and to perform the transactions of the CCP GUI. For supported platforms, browsers and detailed technical descriptions refer to the document “Technical Release Notes”, which was distributed together with CCP Circular 37/02.

[1] Virtual Access Link Using Exchange Services Application Programming Interface

2 Graphical User Interface (GUI)

Specific functionality provided by the GUI is explained on page[2] level in this chapter.

2.1 Page Overview and Navigation

Page Flow

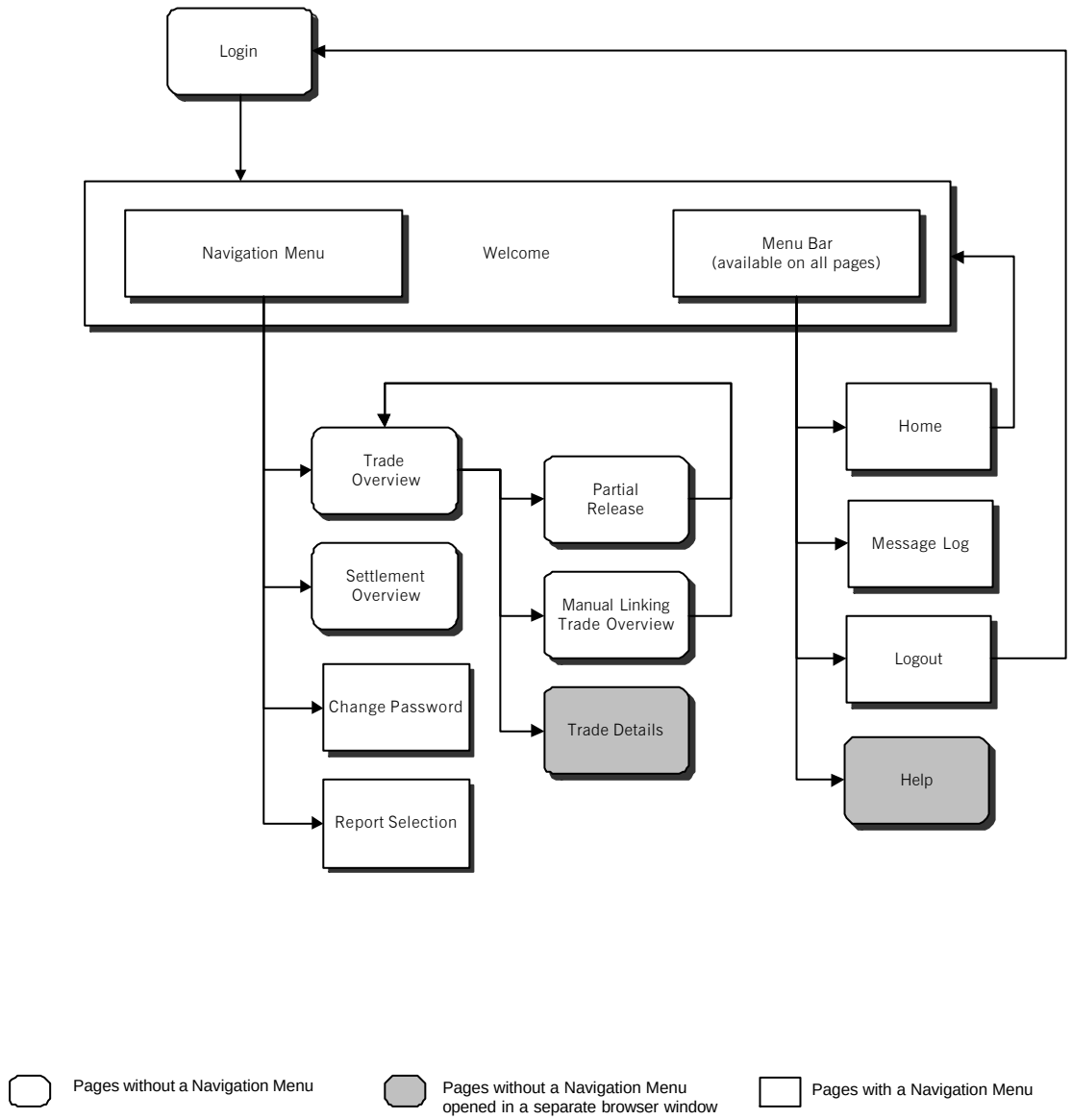


Figure 2.1: Page Flow

[2] In some cases pages are opened in a new browser window.

The following browser pages are available by the browser interface:

Pages supporting the gross delivery management

- Trade Overview *(release, block, marking for net/gross processing, automatic linking)*
- Partial Release
- Manual Linking Trade Overview
- Trade Details
- Report Selection

Pages supporting settlement information

- Settlement Overview

Administration pages

- Home
- Message Log
- Change Password
- Login / Logout

Additional *Help* pages are available for the gross delivery management, settlement overview and administration pages.

Navigation

The navigation is mainly done via the navigation menu and the menu bar. In addition, most functional pages provide individual buttons and links. For example manual linking *ML* or trade details *TD* are available either in table rows or in another horizontally arranged button or link bar on the page. Clicking these links leads either to an update of the current page or to a new page generally shown in the same browser window[3].

Navigation within overview results as well as data updates have to be done only by use of the offered menu items. Using the *Back, Next* or *Reload* buttons or shortcuts of the browser window may lead to undefined results or browser error messages. The browser buttons should generally not be used for navigation inside the web client. In case an error situation occurred, return to the Page *Welcome* using the link *Home* of the menu bar and restart the last action.

On actively logging out from the trading system and in case of a technical disconnection none of the opened browser windows closes automatically. So any trading data remains displayed until the user closes the browser window. Any attempt to functionally use a page after being logged out leads to the login page.

[3] Functionalities are separated and offered in different pages.

Overview Pages

For overview pages which display data in a table, it is possible that not the whole result of an inquiry can be displayed on one page. Therefore, a P*revious Page* and a *Next Page* button are provided, in order to browse forward and backward direction.

When opening a new overview page, data is not inquired automatically. A new inquiry to the backend is performed after clicking the *Inquire* button.

Any transactions apply only to the selections of the current page. Selections are lost after clicking the *Previous Page* or *Next Page* button.

General Features

With respect to keyboard usage the following standard functions are provided for every page and are not explicitly mentioned below:

- Changing to other fields within the page is possible by using the <TAB> key.
- Changing to other fields within the page in the opposite direction is possible by using the <Shift> <TAB> keys.
- Selections (e.g. checkboxes and radio button) are possible by using the <SPACE> key and the cursor.
- Buttons and Links can be executed using the <RETURN> key.
- The decimal point will be displayed as "." and the thousand separator will be displayed as "," in the overview screens. Numeric input fields allow thousand separators and decimal points accordingly.

No dynamic update via exchange broadcast streams is provided. Instead, users have to submit new inquiry requests to retrieve the most current data. Table contents are only changed after performing a transaction and are updated only in the window from which the action was done accordingly.

Characters

The only valid characters are 32 - 126 of the ASCII-Code. In the following all characters with ASCII-Code 32-126, which are not alphanumeric, are referred to as "special characters".

Messages

After a transaction has been performed, either a confirmation or an error message is generated in the message drop down list of the corresponding page.

Additionally there is a *Message Log* page which shows confirmation and error messages for the current session, independent from the pages were the messages were displayed originally. A maximal number of 400 latest messages will be displayed.

Timeout

After an inactivity time of half an hour the user's session is cancelled automatically. The user is also logged out automatically, if the technical service is closed or not available. The technical service is stopped during the end-of-day batch, all connected users are automatically logged out during end-of-day batch. The user has to relogin manually.

2.2 Page Layouts

The pages have the following layout:

- A horizontally arranged 'menu bar' is placed on the top of each page, allowing access to the pages *Home*, *Message Log*, *Logout* and *Help.* The *Home* page shows either the *Welcome* page, if the user is logged-in already, or the *Login* page otherwise.
- A vertically arranged 'navigation menu' is placed on the left side of a page allowing access to the overview and the settings pages. Not all pages show a navigation menu but only windows *Welcome*, *Home*, *Report Selection*, *Change Password, Message Log,* and *Logout* (see chapter 2.1). All links are opened in the same browser window to display their target page.
- Some pages contain a message drop down list, which contains status messages returned by the system. This message drop down list shows the last upcoming messages related to the last transaction.
- Below the menu bar the software environment SIMU is displayed during the simulation (blank during production).

All browser windows show the page abbreviation and the full page name in the title bar.

Some entry elements are realized as a choice component. This is a drop-down list, where the user can select from some predefined values. One of these values might also be the "empty value". When opening the page, there is always one of the values displayed as default value. In order to select one of the other values, it is possible to

a) expand the menu by mouse click (left) and click on the desired item;

b) type the first character of the desired item on the keyboard;

c) use the arrow keys and navigate to the desired item.

An asterix ('*') in the context column (*CT*) of the field description section marks an entry field for which a drop down menu is available.

Throughout the page descriptions there are the following conventions for fields:

- B = button,
- D = display field,
- S = selection field,
- EM = entry field mandatory,
- EO = entry field optional.

2.3 Connection Failures

In this browser based front end all actions have to be triggered by the user and no automatic notifications like broadcasting as well as submitting failure messages in case of a technical disconnect are supported. In case of a failure the following behavior will be shown:

- **Backend failure**

  In this case the next interaction with the back end will lead to a backend application error message on the message drop down list of this specific page. Only data received from the backend prior to the failure will be shown. All other browser windows remain unchanged.

- **MISS[4] failure**

  If the MISS is not available but the application server is still available, a technical error message will be displayed after the next interaction with the application (like pressing the *Next Page* button in an overview page) triggered by the user. In case the applications server is also shut down due to the MISS failure, the browser will show a standard error page. In both cases the user may re-login as soon as the MISS is available again.

- **Application or Web Server failure**

  The browser will show a page informing the user that the Web Server is unable to show the requested page. This will be a standard error page generated by the browser.

Additionally it may occur that the connection to the internet is lost, i.e. the provider has problems to supply a stable internet connection. In this case the provider is responsible for any failover concept.

[4] The front-end server (Member Integration System Server, MISS) allows members access to the trading system. The MISS can either run as a stand-alone machine on which the entire set of front-end applications are available or as a server for additional workstations.

2.4 Authorizations

There are three member classes on the GUI: Trading Member (*TM*), Clearing Member (*CM*), and Settlement Institution (*SI*). If the member class is irrelevant for the functionality of the GUI, then the term 'user' is used.

The user can only perform transactions for which he has access rights. The access rights depend on the member class and the assigned settlement accounts. For details about authorization see document "Authorization Concept", which was distributed together with CCP Circular 40/02.

2.5 Availability of Gross Delivery Management

In general the functionality of gross delivery management is provided to participants during the whole business day. For trades that have reached their contractual settlement day, exceptions exist from the beginning of the settlement netting processes in the CCP System to the receipt and processing of the settlement runs at CBF. For details about trades which are not available within these periods, refer to the document "Final Functional Release Notes", sent with CCP Circular 37/02.

2.6 Multi Branch Capability

In case of "Multi Branch Capability", always the branch settlement account is displayed for gross delivery management. Only in the settlement report the settlement account of the headquarter is displayed.

Note: Multi Branch Capability is known as "RegÜber" in CBF.

2.7 Main Menu

2.7.1 Welcome Page

Description

The CCP @X-PERT *Welcome* page informs the user about the successful login to the CCP System and allows users to access the application pages.

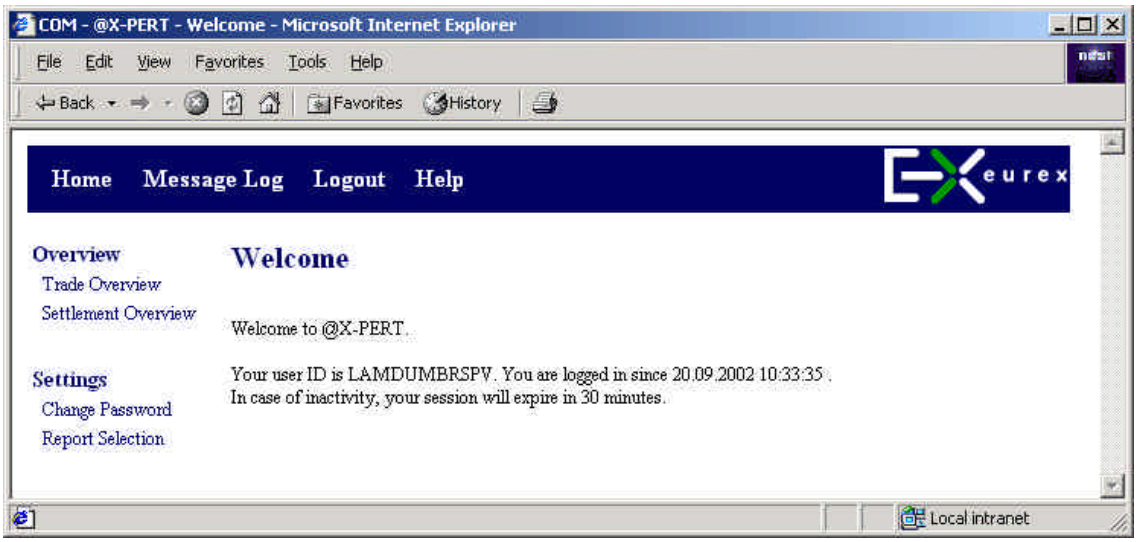


Figure 2.2: *Welcome* page

Functionality

The *Welcome* page is automatically opened after successfully login into the system via the *Login* page (see chapter 2.9.1).

Users can access all functionality via the *Welcome page*. This includes various gross delivery management transactions, settlement overviews, settings, as well as accessing the *Logout, Message Log* and the *Help* pages.

Display

The menu bar on the top and the navigation menu on the left side of the page are displayed.

The user ID of the user who is logged-in and the login date and time are displayed.

Action

The following pages are directly accessible via the navigation menu on the left side of the page:

- Trade Overview
- Settlement Overview
- Change Password
- Report Selection

The following pages are directly accessible via the menu bar on the top of the page:

- Home (if the user is logged out, the *Login* page will be displayed)
- Message Log
- Logout
- Help

2.8 Trades

The pages used for gross delivery management are described in detail in this section. Included here are overviews that allow users to track the delivery status of trades, as well as perform gross delivery management transactions. The following transactions are available: marking trade(s) for gross processing, blocking trade(s), (partially) releasing trade(s), and linking trades (manually, automatically).

Additionally, detailed information about trades is accessible in the *Trade Details* page.

The page *Report Selection* allows members to request reports.

2.8.1 Trade Overview

Description

The *Trade Overview* page shows all trades that match the filter criteria that the user entered before. The gross delivery management transactions can be performed for the displayed trades.

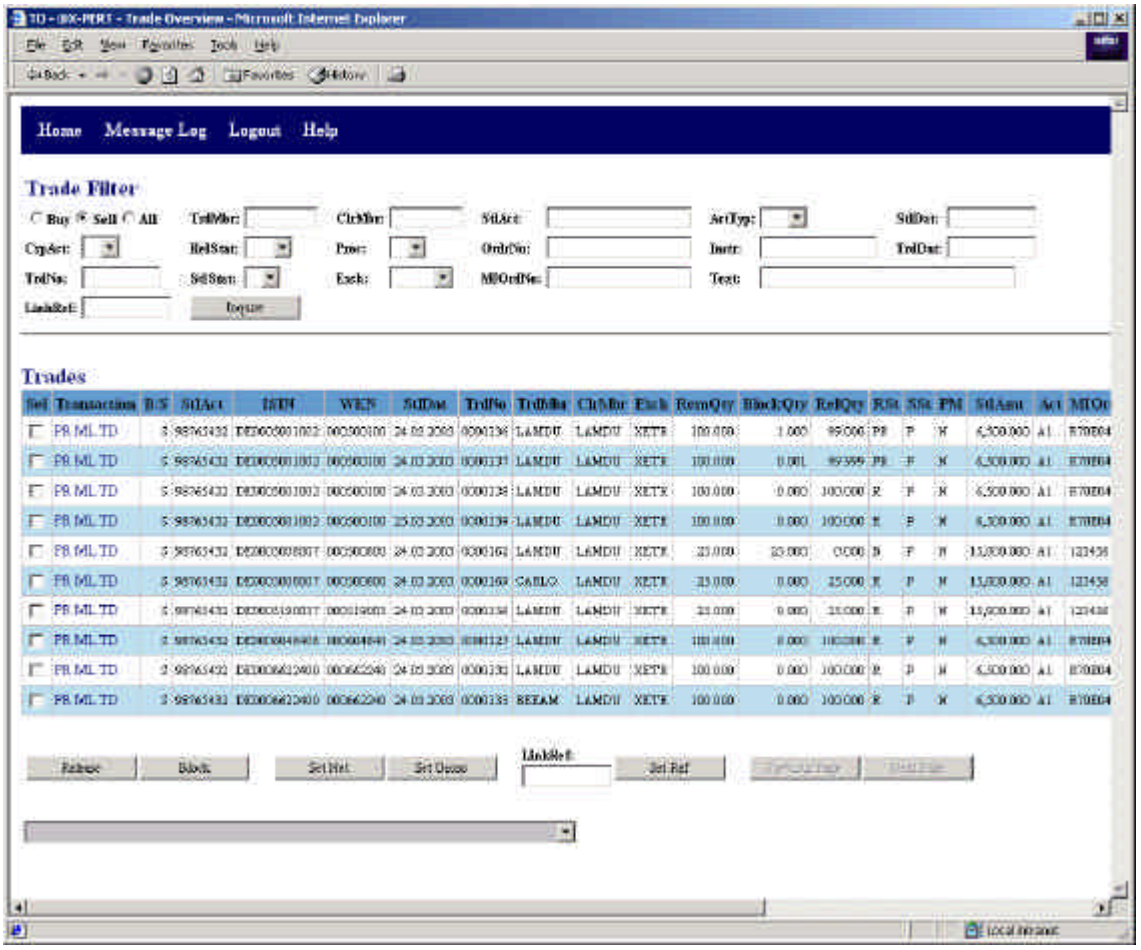


Figure 2.3: *Trade Overview*

Functionality

The *Trade Overview* page shows all trades that match the filter criteria specified. The entire below mentioned transactions can only be performed for trades that are not settled on level CM–customer and therefore having a release status *RSt ≠ 'S'*.

The displayed sell trades

- can be released or blocked,
- can be partially released (opens *Partial Release* page),
- can be manually linked to a buy trade (opens *Manual Linking Trade Overview* page). A manual link conditionally releases the trade. Both trades (sell and manually linked buy trade) have to belong to the same settlement netting unit[4].

For all trades it is possible

- to mark a trade for gross processing,
- to enter a reference for automatically linking of trades of the same settlement netting unit,
- to open the *Trade Details* page and to view detailed information about a trade.

Display

The displayed trades in the *Trade Overview* page are listed according to the filter criteria specified in the filter fields. The sorting order of the trades is:

- Settlement Account
- ISIN
- Settlement Day
- Trading Location
- Trade Number

This page is divided into three functional blocks:

- Filter criteria fields in the upper part of the page. Users can specify filter criteria for trade, settlement, order, and member data. Filter criteria can be modified and combined. The fields are preset with default values (sell trade is selected, all other boxes are empty) when opening a new *Trade Overview* page.
- The trade table displays all trades matching the filter criteria. Every row of the table contains a checkbox for selection, a link to partial release (*PR*), manual link (*M*L) and a trade details (*TD*) functionality, which when being clicked show the pages for partially releasing trades, manual linking trades and trade details. Trades which were settled on both levels (release status (*RSt)* and settlement status (*SSt) = 'S'*) are only displayed for the remainder of that settlement day. Trades

which were settled on the level CCP-CM but are still pending on level CM-customer are displayed with settlement status closed (*SSt = 'C'*). After inquiry no trades are marked as selected.

- A functional block of buttons below the trade table, which allows users to mark the selected trade(s) for gross or net processing, to release or block the selected trades, and to set a link reference for automatic linking.

The button *Previous Page* and *Next Page* is enabled if there exist further trades that are displayed on the previous / next page(s). Otherwise the button is disabled. If the page is opened initially or no trades are matching the filter criteria, the table is empty and the buttons are disabled.

Action
In order to apply filter criteria to the *Trade Overview* page, the filter criteria can be entered in the corresponding fields. Clicking the button *Inquire* applies the filter criteria and inquires the trades.

The selection of one or more trades is done by clicking the checkbox in the column *Sel* on one or more rows in the trade table. Actions that can be done when multiple rows are selected are:

- Blocking,
- Releasing,
- Marking a trade for gross or net processing, and
- Entering a reference for automatic linking.

Partially releasing trades and manually linking trades is possible by clicking the links *PR* respectively *ML* displayed in each row. *TD* opens a page for detailed trade information.

The following sections describe the functionality of this page in detail:

- Releasing of Trades

  One or more blocked or partially released sell trades can be released by selecting one or more trades and clicking the *Release* button. The release status of the selected trades changes to 'Released' (*RSt = 'R'*).

  Trades that were partially released prior to clicking the *Release* button are now fully released. If there are manually linked trades included in this selection, an error message will appear after applying this function. Manually linked trades have to be explicitly unlinked.

- Blocking of Trades

  Selecting one or more trades and clicking the *Block* button can block one or more released or partially released sell trades. The release status of the selected trades changes to *'Blocked' (RSt = 'B').*

  Trades that were partially released prior to clicking the *Block* button are now blocked. If there are manually linked trades included in this selection, an error message will appear after applying this function. Manually linked trades have to be explicitly unlinked.

- Marking of Trades for Gross Processing

  The processing method for trades can be manually set to gross or net. The processing method can be changed for one or more selected trades by clicking the *Set Gross* or the *Set Net* button. The

processing method *PM* changes to *'G'* respectively *'N'*.

Changing the processing method is only possible as long as the trade has not been settled on CCP-CM level (*SSt* ≠ 'S'), i.e. the settled quantity on level CCP - Clearing Member is 0. Those modifications are effective immediately in T and T+1. In T+2, T+3, . . . they are effective after SDS2.

- Partially Releasing a Trade

  If a sell trade is supposed to be partially released, the link *PR* of a trade can be clicked in the trade table. This shows the *Partial Release* page, which allows partially releasing respectively partially blocking the trade.

  If there is a manually linked trade selected on the partial release window, after clicking the *Partial Release* button, an error message will appear. Manually linked trades have to be explicitly unlinked before a partial release transaction can be performed.

  A partial release can be performed for sell trades, that are marked for either net or gross process.

- Linking of Trades

  Trades with the same settlement netting unit can be linked manually or automatically. When manually linking trades, then a sell and a buy trade are explicitly linked together (1:1 relation). When automatically linking several sell and buy trades (m:n relation), a link reference (*LinkRef*) has to be specified.

  - Manual Link

    If a sell trade is to be linked to a buy trade, then the link *ML* of the sell trade has to be clicked in the trade table, which shows the *Manual Linking Trade Overview* page. In the *Manual Linking Trade Overview* page, buy trades are displayed that can be used to be linked to the selected sell trade (refer to chapter 2.8.4). After successful transaction the status change to *RSt = 'LM'*.

    If a trade is already manually linked, then the linked trade can be replaced by another buy trade by clicking the *ML* link and selecting another buy trade on the *Manual Linking Trade Overview* page.

    The link between a sell and a buy trade can also be removed explicitly on the *Manual Linking Trade Overview* page.

    If the a manual link is removed, buy trades receive the release status *'Pending' (RSt = 'P')*, sell trades the release status *'Blocked' (RSt = 'B').*

    Only sell trades for which no more partial executions can occur *(FE='Y')* can be manually linked to a buy trade.

  - Automatic Link

    If trades should be automatically linked, then a link reference has to be specified in the *LinkRef* entry field. Deleting or modifying of a reference can be done for single and multi selections by leaving the field empty respectively by entering the new reference in the field. The reference can be changed and will be assigned to all selected trades.

    The setting of the link reference is applied by clicking the *Set Ref* button. The release

status *RSt* of the selected trades is changed to 'linked automatically' *(RSt = 'LA').*

Note: The reference entry is a free alphanumeric text entry. It is in the responsibility of users to ensure the correctness of the entered reference.

An automatic link is removed automatically if the release status of the trade switches to blocked, released or partially released, or if a trade is being marked for gross processing (for the trades, which keep their release status, the automatic link remains unchanged).

If the automatic link is removed, buy trades receive the release status *'Pending' (RSt = 'P')*, sell trades the release status *'Blocked' (RSt = 'B').*

Only trades that are not marked for gross processing can be manually or automatically linked to another trade. If this is not the case an error message will be displayed after sending the request.

Trades which were already assigned in the STD processing to an offsetting block or a surplus are restricted for linking after STD until SDS2 as follows:

- Sell trades or buy trades which are completely contained in the surplus cannot be manually linked to any trades at all.
- Sell trades which are partially assigned to the offsetting block and the surplus, cannot be manually linked at all.
- Buy trades which are partially assigned to the offsetting block and the surplus, can be manually linked if the to be linked quantity is contained completely in the offsetting block.
- For automatically linked trades that are contained partially in the offsetting block and the surplus, the automatic link is not taken into consideration during the next settlement netting.

After SDS2 until STD linking is not further restricted anymore.

- Opening the *Trade Details*

  After clicking on the button *TD* in the row of a trade in the trade table, a new *Trade Details* window is opened filled with detailed information about the trade.

Clicking the button *Previous Page* and *Next Page* inquires the previous / next page showing further trades, which apply to the filter settings.

General

After a transaction has been performed within this page, an inquiry with the same filter criteria settings as before is applied automatically. Selections in the table get lost when paging forward or backward. The message drop down list of the page shows confirmation and error messages of the last transactions.

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
Buy/Sell/All	SM	Selection of buy, sell, or all trades. Sell is opted as default.		
TrdMbr	EO	Trading member ID.	5 characters alphanumeric.	
ClrMbr	EO	Clearing member ID.	5 characters alphanumeric.	
StlAct	EO	Settlement account.	max. 12 characters alphanumeric.	
ActTyp	EO	Account type (A1 or PP).	2 characters alphanumeric.	*
StlDat	EO	Contractual settlement day.	DD.MM.YYYY	
CrpAct	EO	Corporate action: Yes or No (Y/N).	1 character alphanumeric.	
RelStat	EO	Release status on CM–customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled (B, R, PR, LM, LA, S) for sell trades. Pending, Manually Linked, Autom. Linked, Settled (P, LM, LA, S) for buy trades.	max. 2 characters alphanumeric.	*
Proc	EO	Net or gross processing (N/G).	1 character alphanumeric.	*
OrdrNo	EO	Order number.	max. 16 characters alphanumeric.	
Instr	EO	International Security Identification Number or “Wertpapierkennnummer” (WKN).	ISIN 12 characters and WKN 6 or 9 characters alphanumeric.	
TrdDat	EO	Trade day.	DD.MM.YYYY	
TrdNo	EO	Trade number.	max. 7 characters numeric.	
StlStat	EO	Settlement status on level CCP-CM: Pending, Settled, Late, Closed (P, S, L, C).	1 character alphanumeric.	*

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
Exch	EO	Exchange.	4 characters alphanumeric.	*
MIOrdNo	EO	Member internal order number.	max. 16 characters alphanumeric and special characters.	
Text	EO	Text of the order.	max. 35 characters alphanumeric and special characters.	
LinkRef	EO	Link reference for automatic linking.	max. 12 characters alphanumeric.	

Table *Trade Overview*	
Column	**Description**
Sel	Checkbox to select a trade.
Transaction	Individual transactions which can be performed on a single trade: *PR* (partial release) and *ML* (manual linking) only for sell trades, *TD* (trade details) for all trades.
B/S	Buy or Sell.
StlAct	Settlement account.
ISIN	International Security Identification Number.
WKN	WKN of security.
StlDat	Contractual Settlement day.
TrdNo	Trade number.
TrdMbr	Trading Member ID.
ClrMbr	Clearing member ID.
Exch	Exchange.
RemQty	Remaining quantity to be settled on level CM-customer.
BlockQty	Blocked quantity.

Table *Trade Overview*	
Column	**Description**
RelQty	Released quantity (does only refer to the remaining quantity of the trade, to that part, which is not settled on level CM-customer yet).
RSt	Release status on CM – customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled (B, R, PR, LM, LA, S) for sell trades. Pending, Manually Linked, Autom. Linked, Settled (P, LM, LA, S) for buy trades. Refers to the remaining quantity to be settled (*RemQty).*
SSt	Settlement status on level CCP-CM: Pending, Settled, Late, Closed (P, S, L, C).
PM	Processing method: net or gross.
StlAmt	Settlement amount.
Act	Account type (A1 or PP).
MIOrdNo	Member Internal Order Number.
Text	Text of the order.
LinkRef	Reference for automatic linking.
FE	Shows whether more updates (partial executions) for the trade can occur (Y= 'fully executed' - no more updates can occur; N= additional updates are possible)
TrdDat	Trade day.
OrdrNo	Order number.
CrpAct	Corporate action: Yes or No (Y/N).

Automatic Linking Fields *Trade Overview*				
Field	**Type**	**Description**	**Syntax**	**CT**
LinkRef	EO	Reference for automatic linking.	max. 12 characters alphanumeric.	

Buttons *Trade Overview*	
Identifier	**Description**
Inquire	Apply filter criteria and inquire trades.
Release	Release selected trade(s).
Block	Block selected trade(s).
Set Net	Set net processing method for selected trade(s).

Buttons *Trade Overview*	
Identifier	**Description**
Set Gross	Set gross processing method for selected trade(s).
Set Ref	Set the link reference for automatic linking to selected trade(s).
Previous Page	Show the previous page, if available.
Next Page	Show the next page, if available.

Links *Trade Overview*	
Identifier	**Description**
PR	Shows the *Partial Release* page for partially releasing a sell trade.
ML	Shows the *Manual Linking Trade Overview* page to manually link a sell trade to a buy trade.
TD	Open a new *Trade Details* window for the selected trade.

2.8.2 Trade Details

Description

The *Trade Details* page displays detailed information of a trade.

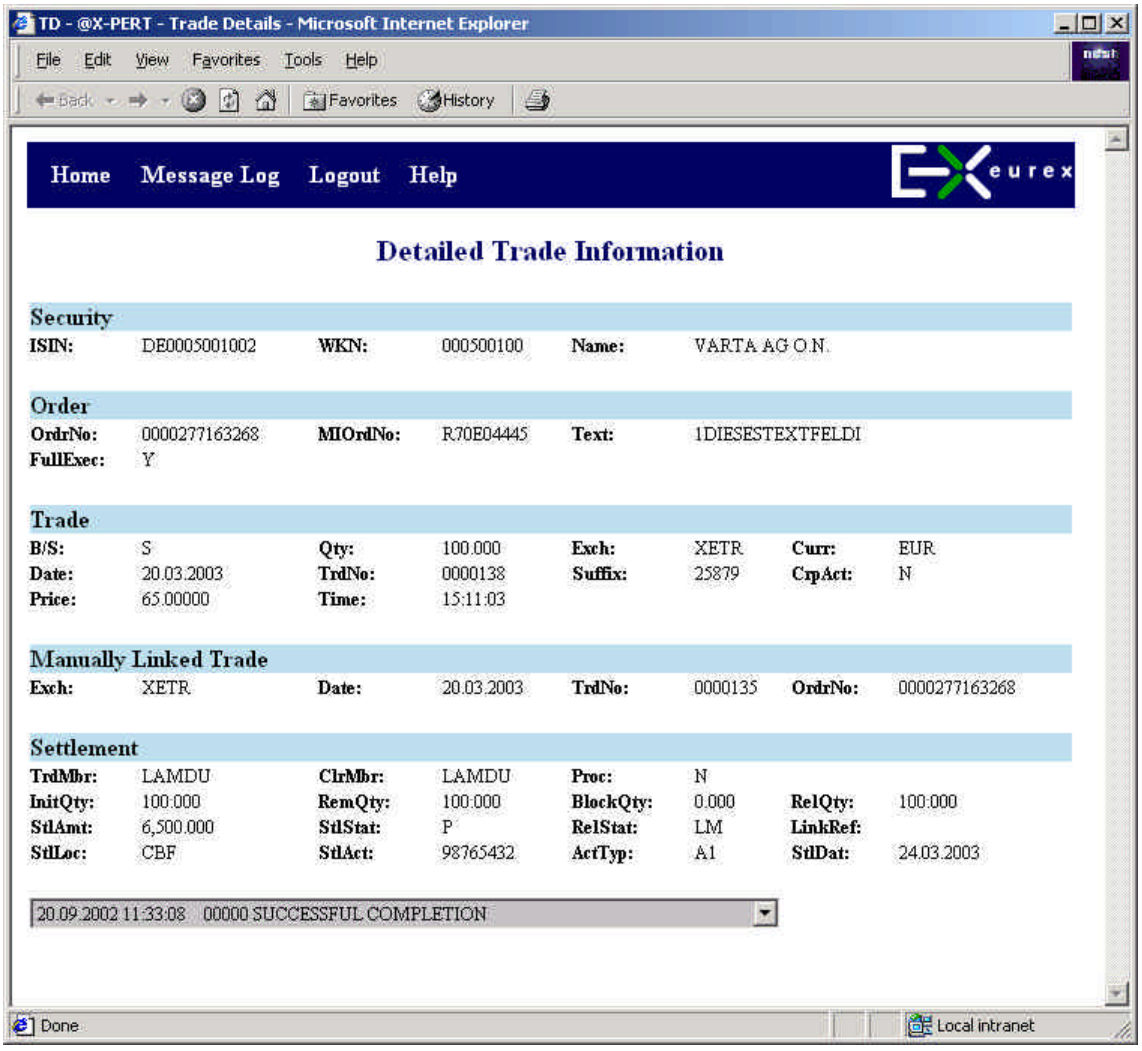


Figure 2.4: *Trade Details*

Functionality

Detailed information of a trade that was selected in the *Trade Overview* page is shown in the *Trade Details* page.

Display

The *Trade Details* page displays all actual information of a trade. The displayed fields are grouped in functional blocks: security information, order information, trade information, linking information and settlement information.

Action

The *Trade Details* page is accessed via the *Trade Overview* by clicking the details button *TD* in a row of a trade.

When opening the *Trade Details* page from the *Trade Overview* page a new trade inquiry is performed for the selected trade in order to receive the newest trade data. If trade information of the selected trade or for a previously linked buy trade is not available, the corresponding error message is displayed in the message bar.

Users cannot modify any data in the *Trade Details* page. It is a read-only page.

Fields *Trade Details*

Identifier	Type	Description
Field Group *Security*		
ISIN	D	International Security Identification Number.
WKN	D	WKN of security.
Name	D	Security name.
Field Group *Order*		
OrdrNo	D	Order number.
MIOrdNo	D	Member internal order number.
Text	D	Text of the order.
FullExec	D	Shows whether more updates (partial executions) for the trade can occur (Y= 'fully executed' - no more updates can occur; N= additional updates are possible).
Field Group *Trade*		
B/S	D	Buy or sell trade (B/S).
Qty	D	Quantity of the trade.
Exch	D	Exchange.
Curr	D	Currency of the trade.
Date	D	Trade day.
TrdNo	D	Trade number.

Fields *Trade Details*		
Identifier	**Type**	**Description**
Suffix	D	Suffix of trade number (only by XETRA).
CrpAct	D	Corporate action: Yes or No (Y/N).
Price	D	Trade price.
Time	D	Trade time.
Field Group *Manually Linked Trade*		
Exch	D	Exchange of the linked trade.
Date	D	Trade day of the linked trade.
TrdNo	D	Trade number of the linked trade.
OrdrNo	D	Order number of the linked trade.
Field Group *Settlement*		
TrdMbr	D	Trading Member ID.
ClrMbr	D	Clearing member ID.
Proc	D	Processing: Net/Gross.
InitQty	D	Initial quantity.
RemQty	D	Remaining quantity to be settled on level CM-customer.
BlockQty	D	Blocked quantity.
RelQty	D	Released quantity (does only refer to the remaining quantity of the trade, to that part, which is not settled on level CM-customer yet).
StlAmt	D	Settlement amount.
StlStat	D	Settlement status on level CCP-CM: Pending, Settled, Late, Closed (P, S, L, C).
RelStat	D	Release status on CM- customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled (B, R, PR, LM, LA, S) for sell trades. Pending, Manually Linked, Autom. Linked, Settled (P, LM, LA, S) for buy trades.
LinkRef	D	Reference for automatic linking.
StlLoc	D	Settlement location.
StlAct	D	Settlement account.
ActTyp	D	Account type (A1 or PP).
StlDat	D	Contractual settlement day.

2.8.3 Partial Release

Description

The *Partial Release* page allows partially releasing respectively partially blocking of a sell trade.

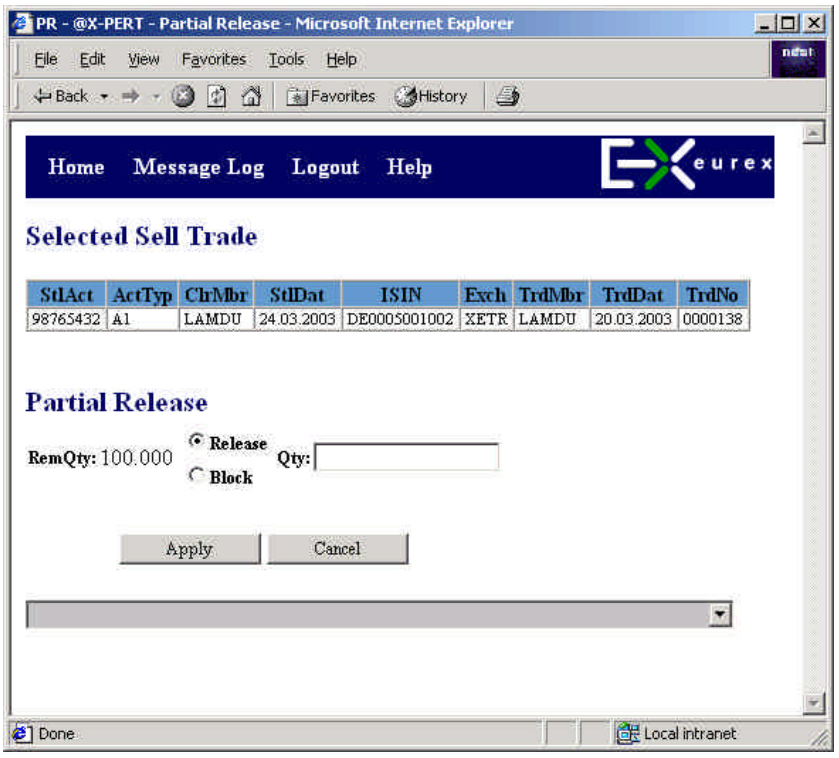


Figure 2.5: *Partial Release*

Functionality

The *Partial Release* page allows for a specific sell trade to release or block a specific quantity or the whole quantity of the trade.

A partial release can be performed for net and gross processed sell trades.

Display

At the top of the page key fields of the selected sell trade are displayed.

In the trade release area below, the remaining to be settled quantity, a radio button to choose whether to release or block the entered quantity, a quantity field, a button to apply the changes, and a cancel button are shown.

If the trade is already partially released when opening the page, the field *Qty* is pre-filled with that actual released quantity.

The radio button is set to *Release* as default.

Action

If the release functionality was chosen with the radio button, the entry field *Qty* specifies the quantity to be released, which can be filled with a quantity smaller (or equal) than the remaining nominal value and greater or equal to the minimal settlement unit (MSU)[5].

Alternatively, if the block functionality was chosen with the radio button, the blocked quantity can be specified in the *Qty* entry field. This quantity has to be greater or equal to the minimal settlement unit and cannot be larger than the remaining nominal value.

By clicking the *Apply* button, the changes are sent to the system. In case of a successful transaction the release status *RSt* of the trade is changed to *'PR'*, and the window switches to the *Trade Overview page.* In case of a transaction failure the window does not switch to the *Trade Overview* but shows the corresponding error message.

By clicking the *Cancel* button the transaction is cancelled and the *Trade Overview* is shown again.

Sell Trade area *Partial Release*				
Field	**Type**	**Description**	**Syntax**	**CT**
StlAct	D	Settlement account.		
ActTyp	D	Account type (A1 or PP).		
ClrMbr	D	Clearing member ID.		
StlDat	D	Contractual settlement day.		
ISIN	D	International Security Identification Number.		
Exch	D	Exchange of the selected trade.		
TrdMbr	D	Trading Member ID.		
TrdDat	D	Trade day of the selected trade.		
TrdNo	D	Trade number of the selected trade.		

Release/Block area *Partial Release*				
Field	**Type**	**Description**	**Syntax**	**CT**
Block/Release	SM	Select block or release functionality.		
RemQty	D	Remaining quantity to be settled on level CM – customer.		
Qty	EM	Quantity to be released respectively blocked.	max. 15 characters numeric (max. 3 decimals).	

[5] MSU is predefined from CBF.

Buttons *Partial Release*	
Identifier	**Description**
Apply	Apply the partial release respectively partial block of a trade.
Cancel	Cancel the transaction and go back to the *Trade Overview* page.

2.8.4 Manual Linking Trade Overview

Description

The *Manual Linking Trade Overview* page displays the available buy trades for a sell trade chosen in the *Trade Overview* page in order to manually link the trades.

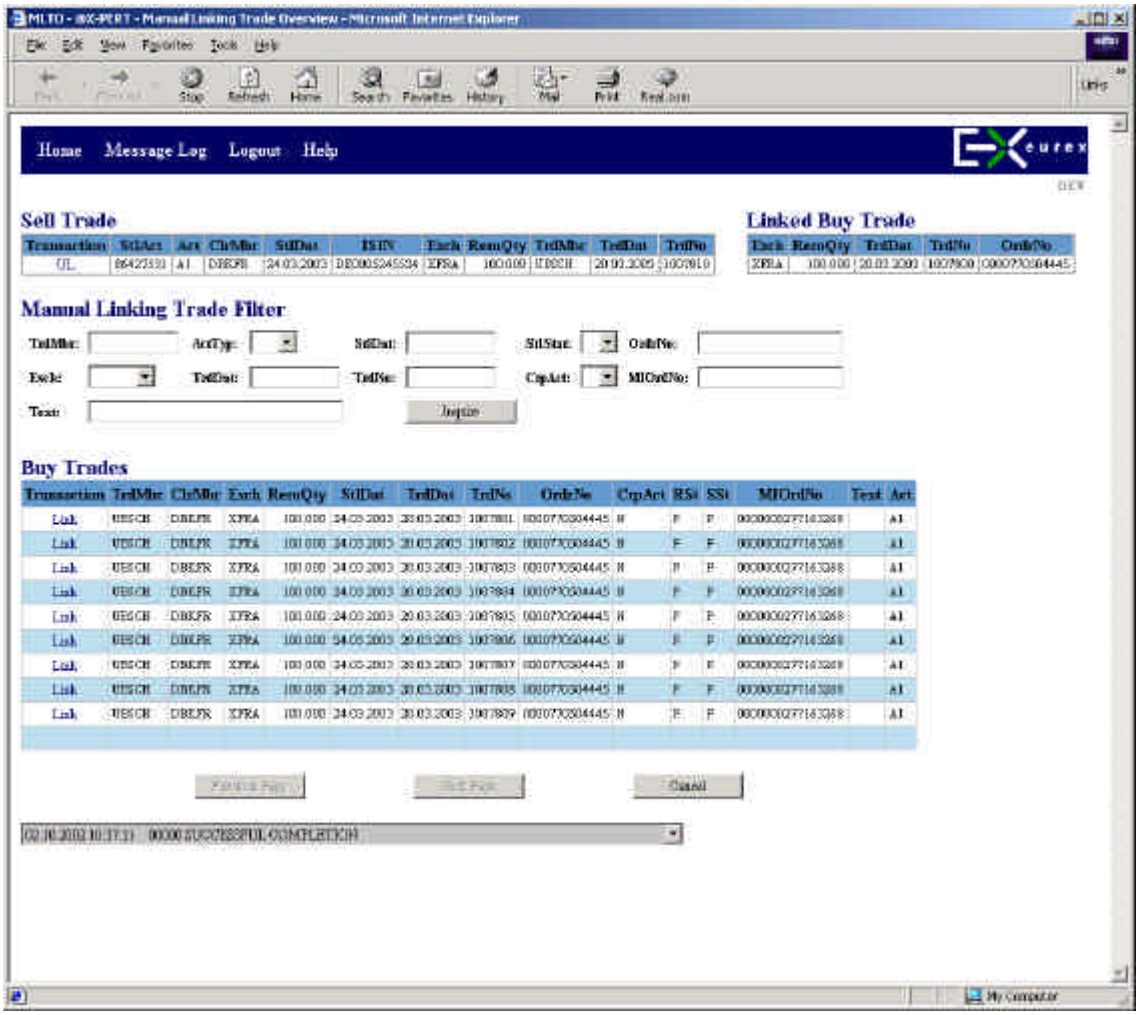


Figure 2.6: *Manual Linking Trade Overview*

Functionality

The *Manual Linking Trade Overview* page displays the available, and (if specified) filtered buy trades for a sell trade chosen in the *Trade Overview* page. Users can choose only one buy trade from the list to be manually linked to the sell trade.

A sell trade, which is linked to a buy trade, is settled on the level CM – customer if the associated buy trade is settled on this level. Thus, it can be ensured that the sell trade is fulfilled by the buy trade.

The following criteria have to be met by a buy trade and therefore, they are used as default filter

criteria:

- the same ISIN as the sell trade,
- the same CM as the sell trade,
- the same settlement account as the sell trade,
- depending on the chosen settlement netting unit, the buy trades have to fulfill the following criteria:
  - the same TM or
  - the same account type.
- the quantity has to be equal or larger to the quantity of the selected sell trade,
- the net processing option has to be chosen for that trade *(Proc = 'N'),*
- the trade has not been settled on level CCP-CM and not been linked and therefore has the release status *pending (RelStat = 'P').* Not yet settled means in this context: the settlement quantity on level CCP–CM is 0,
- no more updates (partial executions) for the buy trade can occur (*FE = 'Y'*).

Additionally this page allows an explicit unlinking of manually linked sell trades.

Display

The key fields of the sell trade are displayed on top of the screen as reference. Additionally the key fields of a buy trade are displayed if a manual link already exists.

Filter criteria fields are displayed in the upper part of the page. Filter criteria can be modified and combined. The sorting order of the trades is:

- Settlement Account
- ISIN
- Settlement Day
- Trading Location
- Trade Number

Only buy trades, which apply to the above mentioned default criteria and possible further entered criteria by the user, are displayed in the table.

The buttons *Previous Page* and *Next Page* are enabled if there are further trades, which are displayed on the previous / next page(s). Otherwise the button is disabled.

Action

The *Manual Linking Trade Overview* page is opened from the *Trade Overview* page by clicking the link *ML* in the row of the sell trade.

In order to apply filter criteria and to inquire trades, filter criteria can be entered and are applied by clicking the *Inquire* button.

A buy trade can be selected for linking by clicking the *Link* link in the row of the buy trade. Only one trade can be linked to the sell trade. If there is already an existing link, the existing link will be replaced with the new one. After successful linking, the release status *RSt* of the trade is changed to *'ML'* (*RSt='ML'*).

An existing link between a sell and a buy trade can be removed by clicking the unlink link *UL* in the row of the sell trade. If the manual link is removed the sell trade receives the release status 'Blocked' *(RSt='B'),* the buy trade receives the release status 'Pending' *(RSt='P').*

After a successful transaction the *Trade Overview* page is shown again. In case of a transaction failure the window does not switch to the *Trade Overview* page but shows the corresponding error message in the message drop down list.

Clicking the *Cancel* button cancels the transaction and goes back to the *Trade Overview* page.

Clicking the button *Previous Page* and *Next Page* inquires the previous / next page showing further trades, which apply to the filter settings.

Fields *Manual Linking Trade Overview*	
Column	**Description**
Field Group *Sell Trade*	
Transaction	Transaction, which can be performed on a single trade: *UL* (only displayed for manually linked trades).
StlAct	Settlement account.
ActTyp	Account type.
ClrMbr	Clearing member ID.
StlDat	Contractual Settlement day.
ISIN	International Security Identification Number.
Exch	Exchange.
RemQty	Remaining quantity.
TrdMbr	Trading Member ID.
TrdDat	Trade day.
TrdNo	Trade number.

Fields *Manual Linking Trade Overview*	
Column	**Description**
Field Group *Linked Buy Trade*	

Fields *Manual Linking Trade Overview*	
Column	**Description**
Exch	Exchange of the buy trade.
RemQty	Remaining quantity of the buy trade.
TrdDat	Trade day of the buy trade.
TrdNo	Trade number of the buy trade.
OrdrNo	Order Number of the buy trade.

Filter Fields *Manual Linking Trade Overview*

Identifier	Type	Description	Syntax	CT
TrdMbr	EO	Trading Member ID.	5 characters alphanumeric.	
ActTyp	EO	Account type (A1 or PP).	2 characters alphanumeric.	*
StlDat	EO	Contractual Settlement day.	DD.MM.YYYY	
StlStat	EO	Settlement status: Pending, Late (P, L).	1 character alphanumeric.	*
Exch	EO	Exchange.	4 characters alphanumeric.	*
TrdDat	EO	Trade day.	DD.MM.YYYY	
TrdNo	EO	Trade number.	max. 7 characters numeric.	
CrpAct	EO	Corporate action: Yes or No (Y/N).	1 character alphanumeric.	
OrdrNo	EO	Order number.	max. 16 characters alphanumeric.	
Text	EO	Text of the order.	max. 35 characters alphanumeric and special characters.	

Filter Fields *Manual Linking Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
MIOrdNo	EO	Member internal order number.	max. 16 characters alphanumeric and special characters.	

Fields Table *Manual Linking Trade Overview*	
Column	**Description**
Transaction	Transaction which can be performed on a buy trade: *Link*
TrdMbr	Trading member ID.
ClrMbr	Clearing member ID.
Exch	Exchange.
RemQty	Remaining quantity to be settled on level CM – customer.
StlDat	Contractual settlement day.
TrdDat	Trade day.
TrdNo	Trade number.
OrdrNo	Order number.
CrpAct	Corporate action: Yes or No (Y/N).
RSt	Release status on Level CM – customer: only Pending (P) possible.
SSt	Settlement status on level CCP-CM: Pending or Late (P,L) possible.
MIOrdNo	Member internal order number.
Text	Text of the order.
Act	Account type (A1 or PP).

Buttons *Manual Linking Trade Overview*	
Identifier	**Description**
Inquire	Apply the filter and inquire trades.
Previous Page	Show the previous page, if available.
Next Page	Show the next page, if available.
Cancel	Cancel the transaction and go back to the *Trade Overview* page.

Links *Manual Linking Trade Overview*	
Identifier	**Description**
UL	Unlink the sell and buy trades.
Link	Link the selected buy trade to the sell trade.

2.8.5 Report Selection

Description

The *Report Selection* page allows members to request their reports.

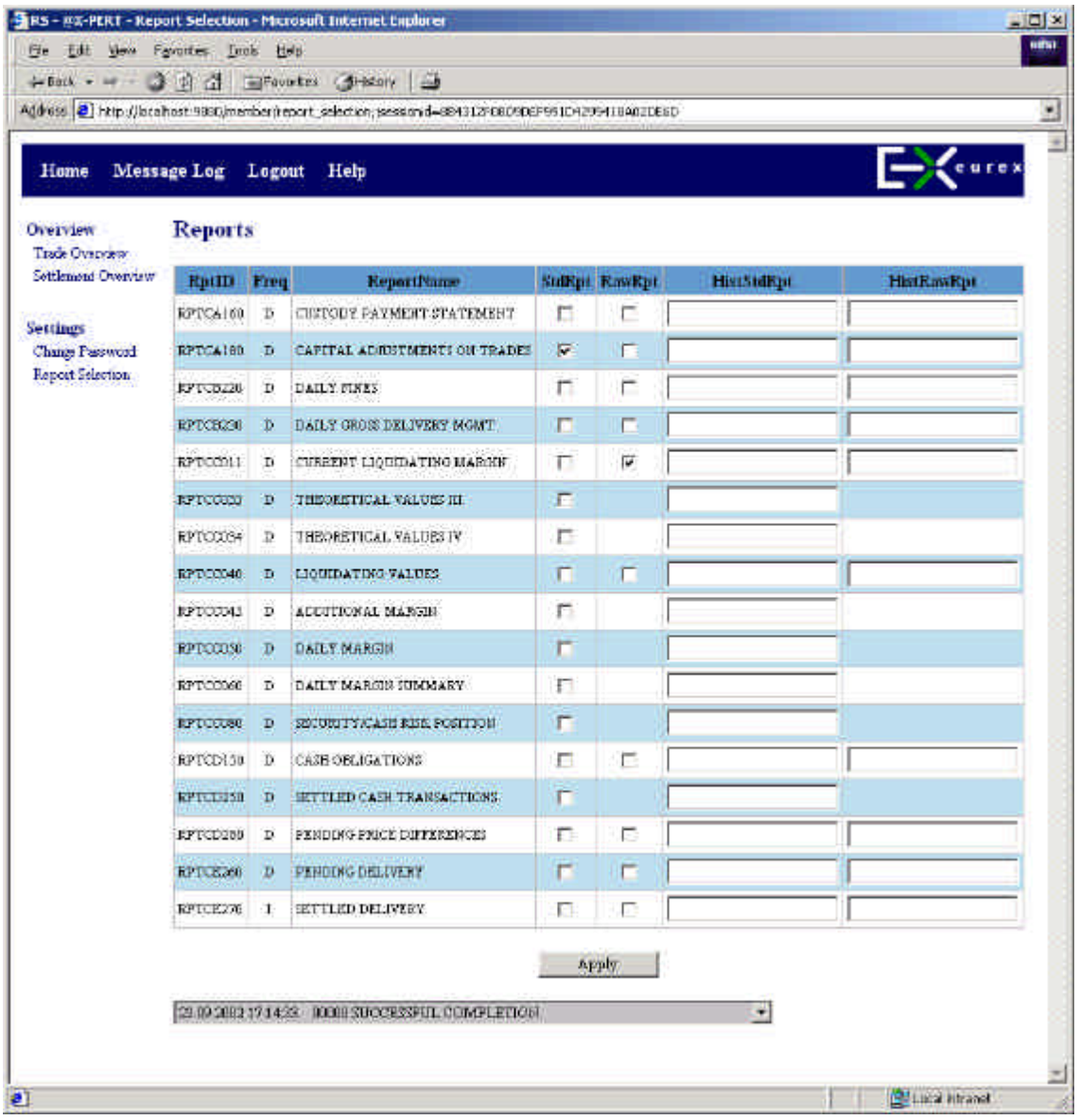


Figure 2.7: *Report Selection*

Functionality

The *Report Selection* page allows members to request the reports that are generated at the end of the trading day or intraday and which will be sent to the member.

Two report formats are available: standard and raw data.

Display

The page shows a table with the available reports and their subscription settings. Modifications are done directly in the table.

Action

The *Report Selection* page is accessible via the navigation menu link *Report Selection*.

Reports can be requested as formatted (standard) or raw data reports. Users can select one or more reports each in standard and/or raw data format.

Historical reports can be selected by specifying a date in the respective entry field in the table. Historical reports can be requested up to four trading days backwards.

Clicking the *Apply* button submits the report selection displayed in the table to the CCP System.

Note: After clicking the *Apply* button, the information about historical report requests can not be reinquired and is not displayed.

For reports, which can be requested over the CCP System and the Eurex system, the last update is relevant.

Fields Table *Report Selection*	
Identifier	**Description**
RptID	Report ID.
Freq	Frequency: Daily (D), monthly (M) or intraday (I).
ReportName	Name of Report.
StdRpt	Shows whether the report in standard data format is to be sent.
RawRpt	Shows whether the in raw data format report is to be sent.
HistStdRpt	Entry field for the date (DD.MM.YYYY) of the historic report in standard data format to be sent.
HistRawRpt	Entry field for the date (DD.MM.YYYY) of the historic report in raw data format to be sent.

Buttons *Report Selection*	
Identifier	**Description**
Apply	Submit the report selection displayed in the table to the CCP System.

2.8.6 Settlement Overview

Description

The *Settlement Overview* page displays the settlement information for the member. It contains gross, surplus, and offset obligations.

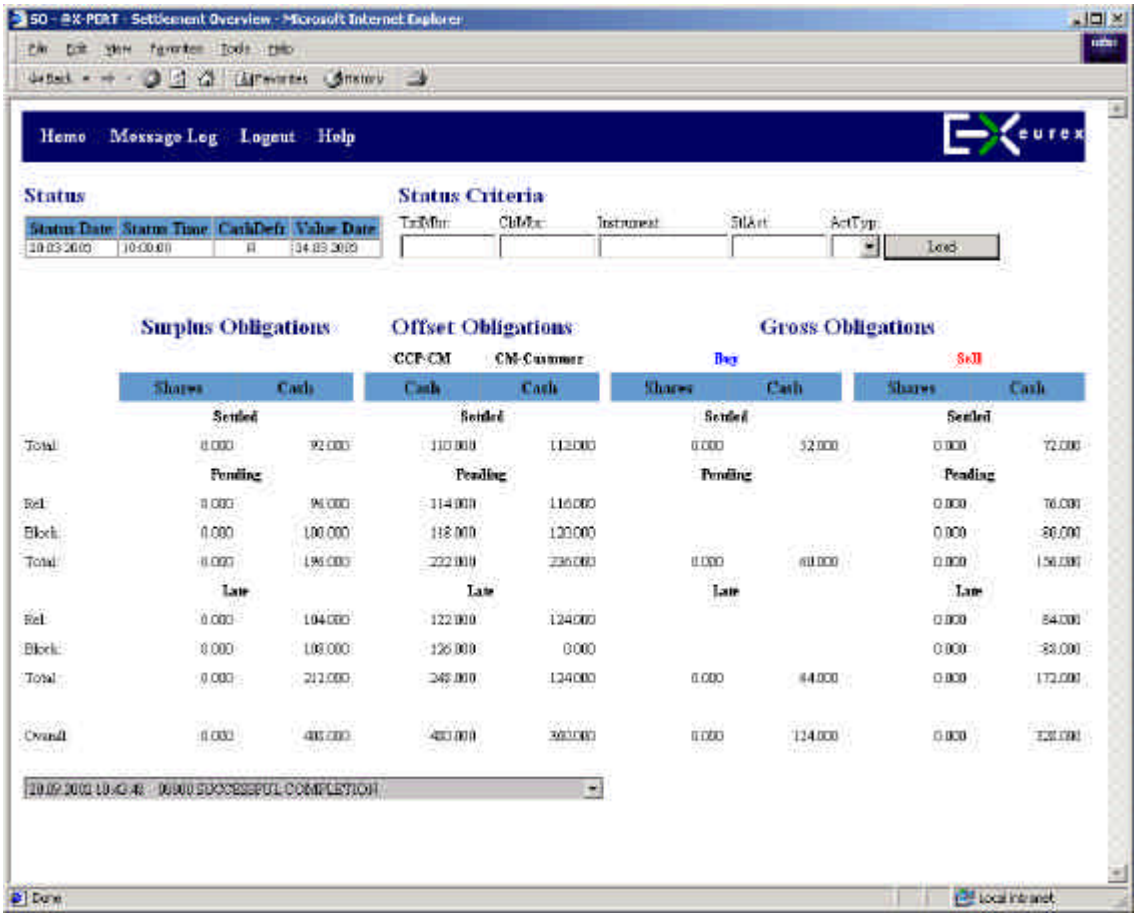


Figure 2.8: *Settlement Overview*

Functionality

The *Settlement Overview* page displays the settlement information for the member's settled, pending and late trades related to the next settlement run. The information displayed includes gross, surplus, and offset obligation information.

The information is updated periodically in the CCP System, except during the time when settlement netting is processed. The current data can be accessed at any time by clicking the *Load* button.

Display

In the upper left part of the page, the time and date of the status update, the value date as well as the cash deferral option (for the selected settlement account) are displayed.

The *Status Criteria* area consists of five entry fields. Depending on the values entered, the information

of the page is filled. The entry fields are *TrdMbr*, *ClrMbr*, *Instrument*, *StlAct*, and *ActTyp*. The level of information cannot be more detailed than the default for the settlement netting process in the CCP System.

In the middle part of this page, there are three areas that display status information about settlement: *Surplus Obligations, Offset Obligations* and *Gross Obligations*. The obligations are displayed in the following way:

- Surplus obligations are the basis for net delivery instructions that would be created for the next settlement run. They are displayed as shares and cash accumulated for the buy and sell side. Negative cash values mark a cash credit for the member, positive ones respectively mark a cash debit for the member. A positive number of shares indicates a surplus on the buy side, whereas a negative number of shares indicates a surplus on the sell side.
- Offset obligations are the basis for the offsetting block that would be created for the next settlement run for purchases and sales where the sum of the nominal value is equal. They are only displayed as cash per CCP-CM level and CM-customer level. Negative values mark a possible credit amount, positive a possible debit amount.
- Gross obligations consist of trades, for which the gross processing method has been selected. They are displayed as shares and cash for the buy and sell side.

All three areas are divided into disjunctive groups:

- Settled (*StlStat* = “S”). Settled trades are displayed as a total quantity. Settled trades are only displayed for the remainder of the current settlement day. This means that after SDS2, when the value date is the next business day on the settlement overview, the settled trades from the current day are not displayed anymore. This is also valid for 'closed' trades.
- Pending (*StlStat* = “P”). Pending trades are displayed according to released, blocked, and total quantity. For gross buy trades only totals are displayed.
- Late trades (*StlStat* = “L” starting T+2 after SDS2). Late trades are displayed according to released, blocked, and total quantity. For gross buy trades only totals are displayed.
- New trades (from T+0 to T+1 before SDS2) are not part of the status and are not displayed in this page.

If no security (*Instrument*) is entered as status criterion, then no shares are displayed.

A value date indicates whether the information displayed is related to trades being due

- On the current day (this is the case until SDS2), or
- On the next business day (this is the case after SDS2) i.e. after SDS2 a preview on the next business day is given.

Below every column of the table an 'overall total sum' is shown which is the sum of the 'pending totals' and 'late totals' of the same column. If no security (*Instrument*) is entered as criterion, no shares are displayed.

Action

The *Settlement Overview* page is accessible via the navigation menu. After opening the page, all status fields are empty.

Status criteria can be entered, modified and combined to get a more specific settlement status. If no criteria are entered all relevant trades of the respective member's settlement netting units are considered.

The information is only updated, if the *Load* button is clicked. The information is not automatically nor dynamically updated.

Fields *Settlement Overview*

Field	Type	Description		
Field Group *Status*				
Status Date	D	Date of last settlement status update.		
Status Time	D	Time of last settlement status update.		
CashDefr	D	Status of cash deferral. This indicator is only displayed if a settlement account was entered as status criterion, otherwise the field is blank.		
Value Date	D	Value date of the settlement status.		
Field Group *Status Criteria*			Syntaxe	CT
TrdMbr	EO	Trading Member ID.	5 characters alphanumeric.	
ClrMbr	EO	Clearing member ID.	5 characters alphanumeric.	
Instrument	EO	International Security Identification Number or WKN.	12 characters alphanumeric.	
StlAct	EO	Settlement account.	max. 12 characters alphanumeric.	
ActTyp	EO	Account type (A1 or PP).	2 characters alphanumeric.	
Field Group *Surplus Obligations*				
Column "Shares"	D	Shows Security quantity (if *Instrument* is entered).		
Column "Cash"	D	Shows cash amount.		
Group "Settled"	D	Shows data for settled trades.		
Group "Pending"	D	Shows data for pending trades.		
Group "Late"	D	Shows data for late trades.		

Fields *Settlement Overview*		
Field	**Type**	**Description**
Rel	D	Released.
Block	D	Blocked.
Total	D	Total.
Overall	D	Overall total sum of pending and late.
Field Group *Offset Obligations*		
Column “Cash”	D	Shows cash amount.
Column “CCP-CM”	D	Shows data for CCP-CM level.
Column “CM-Customer”	D	Shows data for CM-customer level.
Group “Settled”	D	Shows data for settled trades.
Group “Pending”	D	Shows data for pending trades.
Group “Late”	D	Shows data for late trades.
Rel	D	Released.
Block	D	Blocked.
Total	D	Total.
Overall	D	Overall total sum of pending and late.
Field Group *Gross Obligations*		
Column “Shares”	D	Shows Security quantity (if *Instrument* is entered).
Column “Cash”	D	Shows cash amount.
Column “Buy”	D	Shows data for buy trades.
Column “Sell”	D	Shows data for sell trades.
Group “Settled”	D	Shows data for settled trades.
Group “Pending”	D	Shows data for pending trades.
Group “Late”	D	Shows data for late trades.
Rel	D	Shows released sell trades. This field is empty for the buy side.
Block	D	Shows blocked sell trades. This field is empty for the buy side.
Total	D	Total.
Overall	D	Overall total sum of pending and late.

Buttons *Settlement Overview*	
Identifier	**Description**
Load	Load the status information.

2.9 Other Pages

Pages that are only used for generic operations are described in this section. No functionality of the gross delivery management is part of these pages. Included pages are the *Login* page, the *Change Password* page, and the *Message Log* page.

2.9.1 Login

Description

The *Login* page allows users to connect and to login to the CCP System.

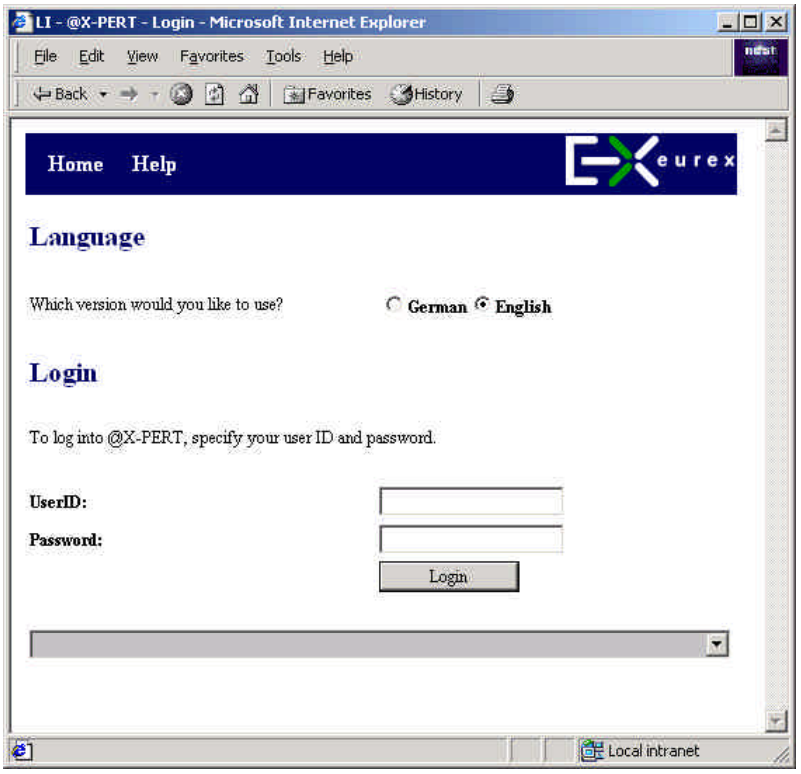


Figure 2.9: *Login*

Functionality

The *Login* page allows users to connect and login to the CCP System.

Display

The page displays entry fields for user name (identification) and password. Both need to be entered in the corresponding fields.

This page does not display the standard menu bar like the other pages. Only the home link and the help link are displayed.

A radio button is displayed which allows choosing the language in which the following pages should

be displayed. The *Login* page itself is displayed in the language as it is opted in the browser's preferred language settings. The radio button is defaulted to this language.

Action

After entering the identification and the password, the user can click the *Login* button to log into the system.

Fields *Login*			
Identifier	**Type**	**Description**	**Syntax**
Language	SM	Selection of language (German / English).	Radio button.
UserID	EM	Identification of the user.	11 characters alphanumeric.
Password	EM	Enter password. The password is not visible but hidden by "*".	8 characters alphanumeric.

Buttons *Login*	
Identifier	**Description**
Login	Connect and log into the CCP System.

2.9.2 Logout

Description

The *Logout* page allows users to log out of the CCP System.

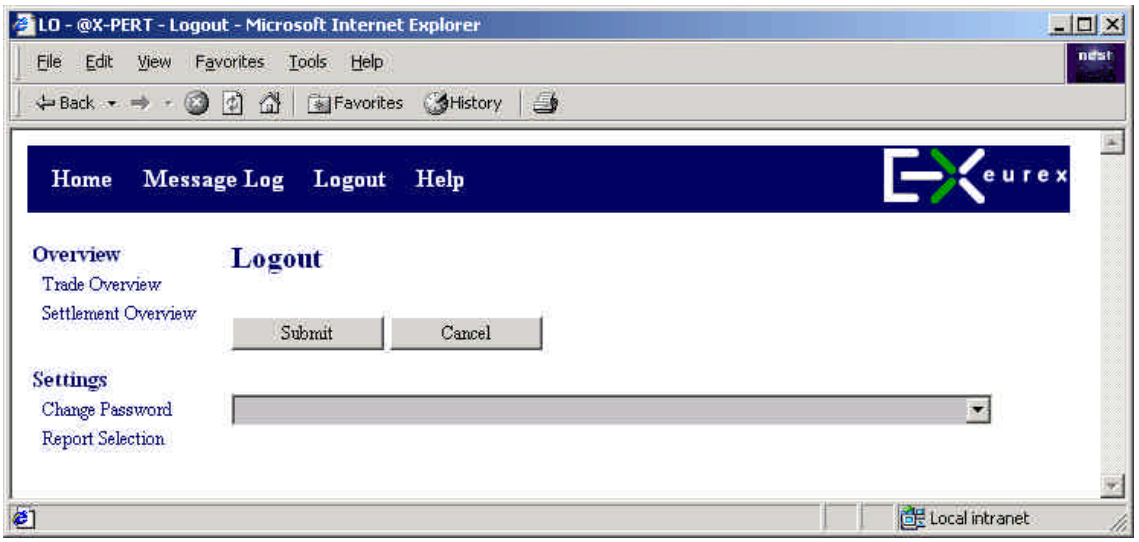


Figure 2.10: *Logout*

Functionality

The *Logout* page allows users to log out of the CCP System.

Display

A confirmation dialog with the buttons *Confirm* and *Cancel* is displayed.

Action

The *Logout* page is accessible via the navigation menu from every page.

To logout from the CCP System, the user has to click the “Confirm” button.

In case the user doesn’t want to logout, it has the possibility to return to the *Welcome* page by using the “Cancel” button. If no button is pressed the user remains logged in as well.

After a successful logout the login page is displayed.

The user is notified with a corresponding message informing about success or failure.

Buttons *Logout*	
Identifier	**Description**
Confirm	Finish the CPP session and logout of the CCP System.
Cancel	Cancel the logout process and return to the *Welcome* page.

2.9.3 Change Password

Description

The *Change Password* page is used to change the password of a user.

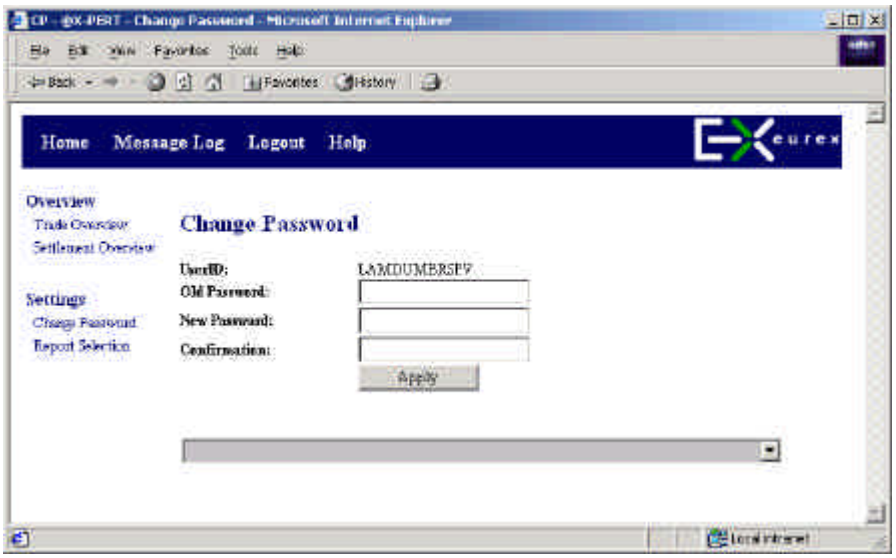


Figure 2.11: *Change Password*

Functionality

The *Change Password* page is used to change the password of a user.

Display

This section contains a field that displays the ID of the user and entry fields for the old and new password as well as the confirmation of the new password.

Action

In order to change a password a user has to enter its old password in the *Old Password* entry field. Then the new password has to be entered in the *New Password* entry field, and has to be confirmed in the *Confirmation* entry field.

The new password has to be eight characters long (alphanumeric). The password is changed once the *Apply* button is clicked.

A confirmation message is displayed in the message drop down list if the password was changed.

Fields *Change Password*			
Field	**Type**	**Description**	**Syntax**
UserID	D	User identification.	
Old Password	EM	Old password. The password is not visible but hidden by “*”.	8 characters alphanumeric.
New Password	EM	New password. The password is not visible but hidden by “*”.	8 characters alphanumeric.
Confirmation	EM	Confirmation of new password. The password is not visible but hidden by “*”.	8 characters alphanumeric.

Buttons *Change Password*	
Identifier	**Description**
Apply	Apply password change.

2.9.4 Message Log

Description

The *Message Log* page is a session-specific page, which displays messages received for a specific user during the current active session.

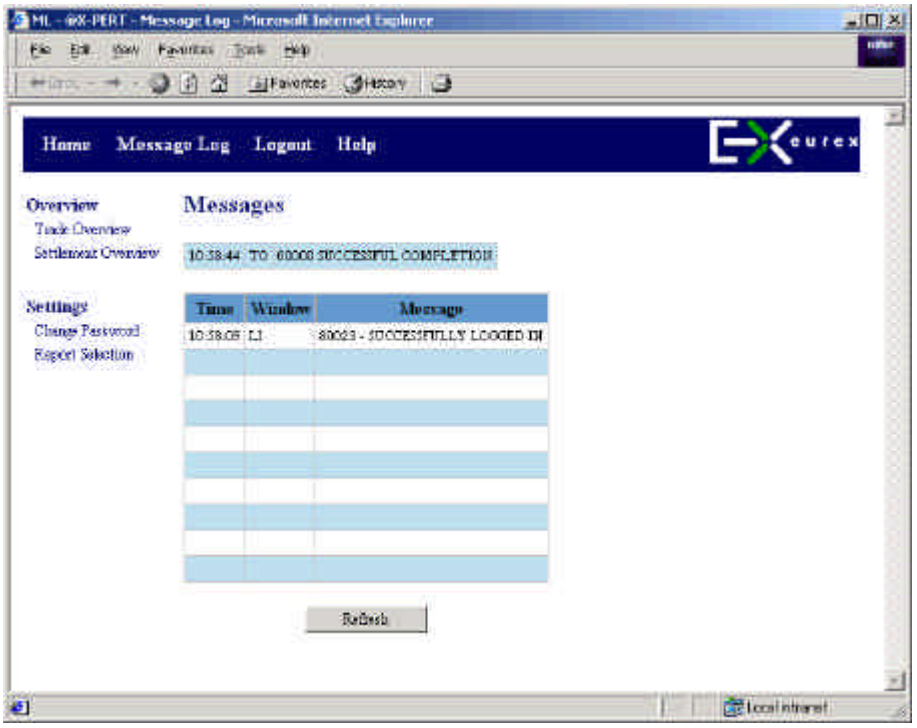


Figure 2.12: *Message Log*

Functionality

The *Message Log* page is a session-specific page, which can be opened from every page (except *Login*) via the menu bar. It displays messages received for the current session, since the user has logged into that session. The messages can be confirmation and error messages. No dynamic update of the displayed messages is provided.

Display

The table shows the confirmation and error messages in a chronological order, the newest being the first in the list. To every message the message time and the corresponding page abbreviation of the page, from which the message originates, is displayed.

The maximal number of messages is 400. The newest message always overwrites the eldest, when this limit is reached.

Action

A refresh button to update the displayed messages is provided.

Elements *Message Log*	
Identifier	**Description**
Message display field	Displays the latest message.
Table	List of messages in a chronological order.

Fields Table ***Message Log***	
Column	**Description**
Time	Timestamp of the message.
Window	Abbreviation of the page from which the message originates.
Message	Message text.

Button ***Message Log***	
Column	**Description**
Refresh	Refresh the display of the messages.

2.10 Help

Description

The *Help* page displays information about the pages and the respective functionality of the GUI.

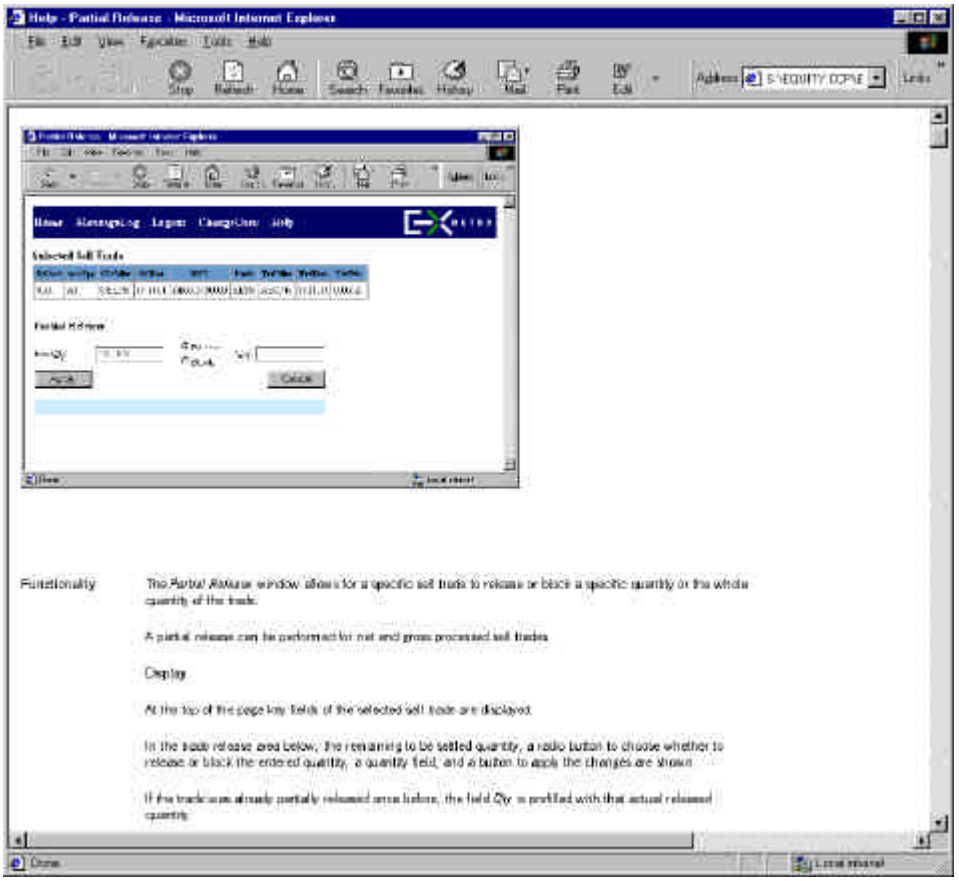


Figure 2.13: *Help*

Functionality

In the *Help* page the user can view help information to the page from which the *Help* was opened.

Display

The *Help* page consists of a screenshot and the help content, which displays the help section of the calling page.

The Help content consists of

- A screenshot of the page
- A short description
- A detailed functionality description
- A section describing the displayed content of the page

- A section describing the possible actions and transactions, which can be performed by the users.
- Tables showing all fields, buttons and links and their labels and descriptions.

Action

The *Help* page can be opened from any page via the menu bar item *Help.*

No further action is possible, except of the browser's functions like search or print.

3 Appendix

3.1 Page Names and Abbreviations

Page Name	Abbreviation
CCP @X-PERT - Welcome	COM
Trade Overview	TO
Trade Details	TD
Partial Release	PR
Manual Linking Trade Overview	MLTO
Settlement Overview	SO
Login	LI
Logout	LO
Change Password	CP
Report Selection	RS
Help	HL
Message Log	ML

3.1.1 Valid Values

Item	Description	Displayed on Page
Buy or Sell	B (Buy)	TO, TD
	S (Sell)	TO, TD
Settlement Status	P (Pending)	TO, MLTO, TD
	S (Settled)	TO, TD
	L (Late)	TO, MLTO, TD
	C (Closed)	TO, TD
Release Status	B (Blocked)	TO, TD
	R (Released)	TO, TD
	PR (Partially Released)	TO, TD
	LM (Linked Manually)	TO, MLTO, TD
	LA (Linked Automatically)	TO, MLTO, TD
	S (Settled)	TO, TD
	P (Pending)	TO, MLTO, TD
Processing Method	G (Gross)	TO, TD
	N (Net)	TO, TD
Cash Deferral	Y (Yes)	SO
	N (No)	SO
Fully Executed	Y (Yes)	TO, TD
	N (No)	TO, TD
Report Frequency	D (Daily)	RS
	M (Monthly)	RS
	I (Intraday)	RS
Account Type	A1 (Agent), PP (Proprietary)	Various

3.1.2 Error List

The following table shows the error messages generated by the CCP GUI. Further error messages (with a number range from 00000 to 49999) might be generated by the backend.

ID	Text	Status Bar	Message Log	Situation
80000	INCORRECT INPUT IN FIELD <label of corresponding field>	Y	Y	Occurs if a request is submitted and contains invalid data. NOTE: The dynamically added name is added in the chosen language. This means the message is partially German and English if the German version is chosen.
80001	TECHNICAL SERVICE NOT AVAILABLE	Y	N	Occurs if the login page is displayed and no backend connection is initialized. This can happen if technical services are not available.
80002	INTERNAL ERROR OCCURRED	Y	Y	This error message is created if an unknown exception occurs during submission of a backend operation or interpreting its response. This can be a backend generated error message, or otherwise this message is displayed.
80003	TIMEOUT WAITING FOR RESPONSE	Y	Y	Displayed if a backend request/action is stopped due to a timeout.
80004	NEW PASSWORD CONFIRMATION INCORRECT	Y	Y	If the validation of the input in the change password form is checked and the password confirmation differs from the new password.
80005	LOGIN INFORMATION INCORRECT	Y	Y	Shown if the login form is submitted containing invalid data. Either password or user ID is incorrect.
80006	TIMEOUT OCCURED DURING LOGIN PROCESS	Y	Y	Occurs if a timeout occurs during the login process.
80007	LOGOUT DUE TO TECHNICAL SERVICE NOT AVAILABLE	Y	N	If a backend request/action is triggered by the user and the backend connection is no longer valid the *Login* page is shown (the user's session has been invalidated before). The status bar of the

				Message Log shows this message.
80008	SUCCESSFULLY LOGGED OUT	Y	N	After a successful (user triggered) logout this message is shown on the *Login* page.
80012	PAGE OUTDATED	Y	Y	Occurs if a page is reused outside the expected order of a request chain. This may happen if the back button of the browser is used or the needed objects are no longer available. This message is only created by the *Trade Overview, Partial Release* and *Manual Linking Trade Overview* pages.
80013	NO PREVIOUS PAGE AVAILABLE	Y	Y	Displayed if no previous page is expected to be available. This state is computed at the time the page before was requested. This means that a previous page could be available meanwhile. This message is only created by the trade overview and manual linking trade overview pages.
80014	NO NEXT PAGE AVAILABLE	Y	Y	Displayed if no next page is expected to be available. This state is computed at the time the page before was requested. This means that a next page could be available meanwhile. This message is only created by the trade overview and manual linking trade overview pages.
80015	NO ROWS MATCH FILTER CRITERIA	Y	Y	Occurs if a request was performed successfully but no data is contained in the response. This message is only created by the *Trade Overview* and *Manual Linking Trade Overview* pages.
80016	NO TRADES SELECTED	Y	Y	Occurs if a trade specific action (R*elease, Block, Set Net, Set Gross, Set Ref*) is triggered in the *Trade Overview* page but no rows are selected.
80017	NOT AUTHORIZED TO CHANGE PASSWORD FOR <user ID>	Y	Y	This message is shown if the user ID the password should be changed for is not the logged in user's ID.

80018	THE SELECTED TRADE DOES NOT EXIST	Y	Y	Occurs if the trade on the page should be opened for does not/no longer exist. The trade is identified by its trade number. This message is only created by the partial release, trade details and M*anual Linking Trade Overview* pages.
80020	INVALID USER OR PASSWORD	Y	Y	If the (backend connection) password cannot be decrypted this message is displayed. The decrypted password is used for building the backend connection. This message does not indicate errors due to user input in the Login page.
80021	LINKED TRADE DOES NOT EXIST	Y	Y	Happens if the linked trade does not/no longer exist. This message is displayed only in the trade details page.
80022	INCORRECT INPUT IN COLUMN <corresponding column header name>	Y	Y	Displayed if the report selection page's form is submitted containing obviously incorrect input in a field. NOTE: The dynamically added name is added in the chosen language. This means the message is partially german and english if the german version is chosen.
80023	SUCCESSFULLY LOGGED IN	N	Y	Shown after a successful login.
80024	NO REPORT SELECTED	Y	N	Shown if no report is selected.

Text	Status Bar	Message Log	Situation
Success Messages			
TRADE <TrdIdCode> GROSS FLAG SET	Y	Y	TO: One or more trades were selected and the gross button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> NET FLAG SET	Y	Y	TO: One or more trades were selected and the net button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> RELEASED	Y	Y	TO: One or more trades were selected and

			the release button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> BLOCKED	Y	Y	TO: One or more trades were selected and the block button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> PARTIALLY RELEASED	Y	Y	PR: One or more trades were selected and the partial release button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> AUTOMATICALLY LINKED	Y	Y	TO: One or more trades were selected, the reference field was correctly filled and the *SetRef* button was pressed. For each successful action one message is generated.
Error Messages			
TRADE <TrdIdCode> <message from other layer>	Y	Y	TO, PR: One or more trades were selected and *Set Net, Set Gross, Release, Block, Set Ref* was pressed. For each action which was not successful this message is generated, and the original message from another layer is appended.
REPORT <TrdIdCode> <message from other layer>	Y	Y	RS: One or more reports were selected. For each action that was not successful this message is generated, and the original message from another layer is appended.